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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 23/09/2019

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			10.84804	77.46277	10.84422	77.48507			0.00	0	350
ES33 On 06/02/2020 Bond Future			10.96691	78.85024	10.96296	78.87288			0.00	0	0
ES33 On 07/05/2020 Bond Future			11.08154	76.50531	11.07744	76.52840			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			11.19245	78.43817	11.18865	78.46341			0.00	0	4,919
ES42 On 06/02/2020 Bond Future			11.30614	79.84298	11.30220	79.86870			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.42047	77.04555	11.41638	77.07178			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			137.66687	137.66687	137.73716	137.73716			0.00	0	1,461
I2025 On 06/02/2020 Bond Future			138.69241	138.69241	138.76384	138.76384			0.00	0	0
I2025 On 07/05/2020 Bond Future			141.27360	141.27360	141.34644	141.34644			0.00	0	0
Total I2025 Future									0.00	0	1,461
Total For I2025									0.00	0	1,461
I2029 On 07/11/2019 Bond Future			102.13301	102.13301	102.17729	102.17729			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			103.98737	103.98737	104.03232	104.03232			0.00	0	0
I2029	On	07/05/2020	Bond Future			104.81004	104.81004	104.85587	104.85587			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			102.55258	102.55258	102.55281	102.55281			0.00	0	6,260
I2033	On	06/02/2020	Bond Future			104.41458	104.41458	104.41470	104.41470			0.00	0	0
I2033	On	07/05/2020	Bond Future			105.16232	105.16232	105.16232	105.16232			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			120.52792	120.52792	120.52826	120.52826			0.00	0	21,883
I2038	On	06/02/2020	Bond Future			121.05806	121.05806	121.05823	121.05823			0.00	0	0
I2038	On	07/05/2020	Bond Future			123.31121	123.31121	123.31138	123.31138			0.00	0	0
Total I2038 Future												0.00	0	21,883
Total For I2038												0.00	0	21,883
I2046	On	07/11/2019	Bond Future			111.82637	111.82637	111.82657	111.82657			0.00	0	17,994
I2046	On	06/02/2020	Bond Future			113.85678	113.85678	113.85678	113.85678			0.00	0	0
I2046	On	07/05/2020	Bond Future			114.22740	114.22740	114.22760	114.22760			0.00	0	0
Total I2046 Future												0.00	0	17,994
Total For I2046												0.00	0	17,994
I2050	On	07/11/2019	Bond Future			116.28092	116.28092	116.28092	116.28092			0.00	0	12,916
I2050	On	06/02/2020	Bond Future			116.55661	116.55661	116.55661	116.55661			0.00	0	0
I2050	On	07/05/2020	Bond Future			118.72586	118.72586	118.72586	118.72586			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			8.29613	115.76980	8.30184	115.73738		5.71	7,988,116.20	69	127,133
R186	On	06/02/2020	Bond Future			8.34745	112.53956	8.35347	112.50645		6.21	0.00	0	5,040
R186	On	07/05/2020	Bond Future			8.39313	114.60763	8.39945	114.57397		6.13	0.00	0	0
Total R186 Future												7,988,116.20	69	132,173
R186	On	07/11/2019	Bond Future	8.73	Call			2,634.69000	2.63469	2,641,420	6.14	0.00	0	0
R186	On	07/11/2019	Bond Future	8.73	Put			237.69000	0.23769	212,000	6.14	0.00	0	4,955
R186	On	07/11/2019	Bond Future	8.23	Put			1,174.18000	1.17418	1,126,020	5.70	0.00	0	0
R186	On	07/11/2019	Bond Future	8.23	Call			765.39000	0.76539	749,650	5.70	0.00	0	4,955
R186	On	07/11/2019	Bond Future	8.20	Call			691.66000	0.69166	675,500	5.68	0.00	0	0
R186	On	07/11/2019	Bond Future	8.20	Put			1,271.73000	1.27173	1,223,150	5.68	0.00	0	7,500
R186	On	07/11/2019	Bond Future	8.94	Put			109.31000	0.10931	93,570	6.39	0.00	0	0
R186	On	07/11/2019	Bond Future	8.25	Put			1,111.89000	1.11189	1,064,100	5.71	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.25	Call			817.10000	0.81710	801,730	5.71	0.00	0	3,750
R186	On	07/11/2019	Bond Future	8.95	Call			3,708.08000	3.70808	3,725,160	6.40	0.00	0	0
R186	On	07/11/2019	Bond Future	8.95	Put			105.21000	0.10521	89,870	6.40	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/11/2019	Bond Future	8.96	Call			3,758.54000	3.75854	3,776,010	6.41	0.00	0	0
R186	On	07/11/2019	Bond Future	8.96	Put			101.26000	0.10126	86,310	6.41	0.00	0	0
R186	On	07/11/2019	Bond Future	8.94	Call			3,657.75000	3.65775	3,674,430	6.39	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			1,281.08000	1.28108	1,249,350	6.49	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,445.06000	2.44506	2,446,620	6.50	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			1,262.24000	1.26224	1,230,690	6.50	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,374.42000	2.37442	2,375,630	6.48	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,148.15000	4.14815	4,157,760	7.06	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			663.93000	0.66393	640,430	7.06	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.50	Call			2,201.68000	2.20168	2,202,030	6.42	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Put			1,300.17000	1.30017	1,268,270	6.48	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			1,399.47000	1.39947	1,366,710	6.42	0.00	0	1,007
R186	On	06/02/2020	Bond Future	8.56	Call			2,409.63000	2.40963	2,411,010	6.49	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Put			2,459.98000	2.45998	2,422,020	6.10	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			1,110.45000	1.11045	1,105,600	6.10	0.00	0	1,007
R186	On	07/05/2020	Bond Future	8.08	Call			1,338.40000	1.33840	1,338,280	5.71	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			3,056.04000	3.05604	3,022,260	5.71	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,362.02000	1.36202	1,361,970	5.72	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			3,025.37000	3.02537	2,991,660	5.72	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,315.01000	1.31501	1,314,820	5.70	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			466.40000	0.46640	464,450	5.15	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,487.61000	2.48761	2,455,550	5.92	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,849.30000	1.84930	1,850,900	5.92	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			4,019.08000	4.01908	4,028,420	6.63	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			3,086.96000	3.08696	3,053,110	5.70	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			1,239.91000	1.23991	1,215,590	6.63	0.00	0	6,000
R186	On	07/05/2020	Bond Future	7.60	Put			4,829.43000	4.82943	4,793,820	5.15	0.00	0	0
Total R186 Option												0.00	0	45,931
Total For R186												7,988,116.20	69	178,104
R197	On	07/11/2019	Bond Future			308.44102	308.44102	308.44744	308.44744			0.00	0	2,507
R197	On	06/02/2020	Bond Future			306.38326	306.38326	306.38967	306.38967			0.00	0	40
R197	On	07/05/2020	Bond Future			312.08535	312.08535	312.09204	312.09204			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			233.65910	233.65910	233.65987	233.65987			0.00	0	9,010
R202	On	06/02/2020	Bond Future			233.83397	233.83397	233.83448	233.83448			0.00	0	0
R202	On	07/05/2020	Bond Future			238.18575	238.18575	238.18651	238.18651			0.00	0	0
Total R202 Future												0.00	0	9,010
Total For R202												0.00	0	9,010

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	07/11/2019	Bond Future			7.39083	102.58049	7.39632	102.56456		2.54	0.00	0	54,077
R2023	On	06/02/2020	Bond Future			7.40983	104.41785	7.41586	104.40157		2.80	0.00	0	0
R2023	On	07/05/2020	Bond Future			7.40003	102.40377	7.40664	102.38723		2.71	0.00	0	0
Total R2023 Future												0.00	0	54,077
R2023	On	07/11/2019	Bond Future	7.98	Put			51.97000	0.05197	44,440	3.39	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Call			1,754.17000	1.75417	1,762,740	3.40	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.99	Put			50.20000	0.05020	42,840	3.40	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Call			1,780.81000	1.78081	1,789,550	3.41	0.00	0	0
R2023	On	07/11/2019	Bond Future	8.00	Put			48.44000	0.04844	41,250	3.41	0.00	0	0
R2023	On	07/11/2019	Bond Future	7.98	Call			1,727.54000	1.72754	1,735,940	3.39	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			915.13000	0.91513	916,090	2.99	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			634.56000	0.63456	619,240	2.99	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Call			932.40000	0.93240	933,430	3.00	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			624.94000	0.62494	609,690	3.00	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			949.80000	0.94980	950,910	3.01	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			615.45000	0.61545	600,280	3.01	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			1,583.63000	1.58363	1,567,220	2.48	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			313.21000	0.31321	313,290	2.46	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			1,616.72000	1.61672	1,600,260	2.46	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			321.88000	0.32188	321,990	2.47	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			1,599.97000	1.59997	1,583,540	2.47	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			330.97000	0.33097	331,100	2.48	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	54,077
R2030	On	07/11/2019	Bond Future			8.99115	95.70372	8.99184	95.69937		8.37	0.00	0	73,122
R2030	On	06/02/2020	Bond Future			9.05420	93.40923	9.05492	93.40477		9.14	0.00	0	0
R2030	On	07/05/2020	Bond Future			9.11581	95.12583	9.11656	95.12128		9.06	0.00	0	0
Total R2030 Future												0.00	0	73,122
R2030	On	07/11/2019	Bond Future	9.47	Put			276.20000	0.27620	251,320	9.00	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.30	Call			2,391.68000	2.39168	2,364,190	8.73	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.30	Put			474.29000	0.47429	442,450	8.73	0.00	0	2,750
R2030	On	07/11/2019	Bond Future	9.20	Call			1,944.33000	1.94433	1,913,330	8.59	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.20	Put			643.39000	0.64339	608,040	8.59	0.00	0	2,750
R2030	On	07/11/2019	Bond Future	9.25	Call			2,161.94000	2.16194	2,132,640	8.65	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.25	Put			552.09000	0.55209	518,440	8.65	0.00	0	5,333
R2030	On	07/11/2019	Bond Future	9.35	Call			2,629.67000	2.62967	2,604,130	8.81	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.35	Put			406.10000	0.40610	376,210	8.81	0.00	0	2,500
R2030	On	07/11/2019	Bond Future	9.85	Call			5,287.97000	5.28797	5,281,070	9.66	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.85	Put			76.08000	0.07608	64,830	9.66	0.00	0	2,500
R2030	On	07/11/2019	Bond Future	8.40	Put			3,931.47000	3.93147	3,915,080	7.69	0.00	0	0

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R2030	On	07/11/2019	Bond Future	8.40	Call			97.84000	0.09784	85,800	7.69	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.95	Call			1,026.34000	1.02634	991,900	8.32	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.95	Put			1,290.75000	1.29075	1,251,960	8.32	0.00	0	5,000
R2030	On	07/11/2019	Bond Future	8.57	Put			2,953.71000	2.95371	2,928,550	7.89	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.57	Call			242.11000	0.24211	221,300	7.89	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Put			814.06000	0.81406	776,580	8.50	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.12	Call			1,617.87000	1.61787	1,584,740	8.50	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Call			4,457.44000	4.45744	4,445,870	9.40	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.70	Put			128.20000	0.12820	112,280	9.40	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Put			2,794.41000	2.79441	2,767,640	7.93	0.00	0	0
R2030	On	07/11/2019	Bond Future	8.60	Call			279.04000	0.27904	256,620	7.93	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.10	Put			861.84000	0.86184	823,960	8.48	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Call			3,332.29000	3.33229	3,312,610	9.03	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.49	Put			258.60000	0.25860	234,570	9.03	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.47	Call			3,229.09000	3.22909	3,208,560	9.00	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.10	Call			1,540.82000	1.54082	1,507,290	8.48	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.76	Call			4,788.03000	4.78803	4,778,450	9.51	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.76	Put			104.32000	0.10432	90,390	9.51	0.00	0	5,500
R2030	On	07/11/2019	Bond Future	9.48	Call			3,280.58000	3.28058	3,260,480	9.02	0.00	0	0
R2030	On	07/11/2019	Bond Future	9.48	Put			267.27000	0.26727	242,820	9.02	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,853.49000	1.85349	1,828,510	9.31	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			2,474.09000	2.47409	2,453,590	9.32	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,827.47000	1.82747	1,802,510	9.32	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			2,403.82000	2.40382	2,383,270	9.30	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,879.82000	1.87982	1,854,810	9.30	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Put			2,279.86000	2.27986	2,254,780	9.14	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			1,939.53000	1.93953	1,918,910	9.14	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			4,727.91000	4.72791	4,709,240	8.45	0.00	0	0
R2030	On	06/02/2020	Bond Future	8.40	Call			560.91000	0.56091	546,700	8.45	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.15	Call			2,438.83000	2.43883	2,418,310	9.31	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,803.15000	1.80315	1,788,140	8.83	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,809.99000	3.80999	3,790,430	8.83	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,829.49000	1.82949	1,814,430	8.84	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,774.04000	3.77404	3,754,430	8.84	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,777.32000	1.77732	1,762,350	8.82	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,846.50000	3.84650	3,826,980	8.82	0.00	0	0
Total R2030 Option												0.00	0	48,973
Total For R2030												0.00	0	122,095
R2032	On	07/11/2019	Bond Future			9.33424	93.09026	9.33499	93.08512		9.78	0.00	0	48,218
R2032	On	06/02/2020	Bond Future			9.40349	94.75766	9.40428	94.75233		10.25	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
R2032	On	07/05/2020	Bond Future			9.46967	92.33892	9.47048	92.33356		10.55	0.00	0	0
Total R2032 Future												0.00	0	48,218
R2032	On	07/11/2019	Bond Future	9.70	Call			2,953.82000	2.95382	2,923,430	10.50	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.70	Put			498.16000	0.49816	462,630	10.50	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Call			3,005.74000	3.00574	2,975,770	10.52	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.71	Put			484.09000	0.48409	448,980	10.52	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Call			3,057.84000	3.05784	3,028,300	10.54	0.00	0	0
R2032	On	07/11/2019	Bond Future	9.72	Put			470.26000	0.47026	435,580	10.54	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,381.21000	2.38121	2,352,930	10.15	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			2,282.54000	2.28254	2,259,580	10.13	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Put			2,446.34000	2.44634	2,418,050	10.13	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			2,317.43000	2.31743	2,294,470	10.14	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,413.72000	2.41372	2,385,430	10.14	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			2,352.36000	2.35236	2,329,410	10.15	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			2,176.15000	2.17615	2,159,210	10.25	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			4,060.32000	4.06032	4,038,020	10.25	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			2,117.66000	2.11766	2,100,800	10.22	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,138.21000	4.13821	4,115,990	10.22	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			2,146.80000	2.14680	2,129,890	10.23	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,099.12000	4.09912	4,076,850	10.23	0.00	0	0
Total R2032 Option												0.00	0	0
Total For R2032												0.00	0	48,218
R2035	On	07/11/2019	Bond Future			9.58724	96.10889	9.58298	96.14133		10.66	156,273,055.14	1,626	97,304
R2035	On	06/02/2020	Bond Future			9.66271	97.83033	9.65831	97.86330		11.19	0.00	0	0
R2035	On	07/05/2020	Bond Future			9.72890	95.12433	9.72435	95.15794		11.56	0.00	0	0
R2035	On	06/08/2020	Bond Future			9.79411	96.89675	9.78941	96.93095		11.78	0.00	0	0
Total R2035 Future												156,273,055.14	1,626	97,304
R2035	On	07/11/2019	Bond Future	8.92	Put			5,348.52000	5.34852	5,365,930	9.62	0.00	0	0
R2035	On	07/11/2019	Bond Future	8.92	Call			95.14000	0.09514	80,110	9.62	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.52	Put			1,743.58000	1.74358	1,714,410	10.69	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.52	Call			1,262.12000	1.26212	1,200,510	10.69	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	10.21	Call			4,870.92000	4.87092	4,815,370	12.03	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Put			689.07000	0.68907	656,200	11.31	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Call			2,966.83000	2.96683	2,901,710	11.33	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.89	Put			670.33000	0.67033	637,650	11.33	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.87	Call			2,857.67000	2.85767	2,792,190	11.29	0.00	0	0
R2035	On	07/11/2019	Bond Future	10.21	Put			267.39000	0.26739	244,280	12.03	0.00	0	3,500
R2035	On	07/11/2019	Bond Future	9.87	Put			708.25000	0.70825	675,210	11.29	0.00	0	0
R2035	On	07/11/2019	Bond Future	9.88	Call			2,912.07000	2.91207	2,846,760	11.31	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Call			2,447.44000	2.44744	2,402,620	11.02	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/02/2020	Bond Future	9.60	Put			2,885.98000	2.88598	2,874,130	11.02	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			2,484.98000	2.48498	2,439,970	11.03	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			2,848.10000	2.84810	2,836,060	11.03	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			2,410.21000	2.41021	2,365,580	11.01	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			2,924.26000	2.92426	2,912,600	11.01	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,380.45000	4.38045	4,377,450	11.29	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,465.06000	4.46506	4,462,420	11.27	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			8,374.65000	8.37465	8,329,580	13.01	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,225.08000	1.22508	1,213,620	13.01	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			2,591.49000	2.59149	2,555,060	11.28	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,422.45000	4.42245	4,419,630	11.28	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			2,625.44000	2.62544	2,588,830	11.29	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Put			6,206.65000	6.20665	6,211,540	10.83	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			1,502.70000	1.50270	1,473,980	10.83	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			3,385.15000	3.38515	3,378,340	11.56	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			3,574.37000	3.57437	3,533,950	11.56	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.47	Call			2,558.06000	2.55806	2,521,810	11.27	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Call			5,301.08000	5.30108	5,259,630	13.35	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,357.40000	4.35740	4,350,150	13.35	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			5,342.12000	5.34212	5,300,590	13.36	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,326.75000	4.32675	4,319,420	13.36	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			5,260.16000	5.26016	5,218,800	13.34	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,388.25000	4.38825	4,381,090	13.34	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Put			8,276.57000	8.27657	8,280,610	12.49	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			2,262.42000	2.26242	2,232,260	12.49	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			9,699.61000	9.69961	9,708,000	12.22	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			1,664.19000	1.66419	1,638,380	12.22	0.00	0	3,000
Total R2035 Option												0.00	0	53,261
Total For R2035												156,273,055.14	1,626	150,565
R2037	On	07/11/2019	Bond Future			9.73037	92.19574	9.72098	92.26749		11.28	0.00	0	67,556
R2037	On	06/02/2020	Bond Future			9.80182	89.58794	9.79214	89.66084		12.42	0.00	0	0
R2037	On	07/05/2020	Bond Future			9.87191	91.23427	9.86191	91.30856		12.26	0.00	0	0
Total R2037 Future												0.00	0	67,556
R2037	On	07/11/2019	Bond Future	9.96	Call			2,600.07000	2.60007	2,507,070	11.62	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.96	Put			800.47000	0.80047	779,220	11.62	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Call			2,652.03000	2.65203	2,558,900	11.63	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.97	Put			778.33000	0.77833	756,950	11.63	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Call			2,548.53000	2.54853	2,455,680	11.60	0.00	0	0
R2037	On	07/11/2019	Bond Future	9.95	Put			823.12000	0.82312	802,020	11.60	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			3,262.82000	3.26282	3,273,340	12.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/02/2020	Bond Future	9.67	Call			2,294.25000	2.29425	2,231,470	12.32	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			3,221.94000	3.22194	3,232,060	12.32	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			2,330.04000	2.33004	2,266,870	12.33	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,181.24000	3.18124	3,190,970	12.33	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			2,258.54000	2.25854	2,196,160	12.31	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			2,515.72000	2.51572	2,462,480	11.79	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,572.19000	4.57219	4,593,240	11.79	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			2,549.08000	2.54908	2,495,520	11.80	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,528.67000	4.52867	4,549,400	11.80	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			2,582.69000	2.58269	2,528,800	11.82	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,485.49000	4.48549	4,505,890	11.82	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	67,556
R2040	On	07/11/2019	Bond Future			9.85576	95.07550	9.85147	95.11061		11.72	206,789,212.50	2,175	43,592
R2040	On	06/02/2020	Bond Future			9.92798	92.26872	9.92356	92.30440		12.94	0.00	0	0
R2040	On	07/05/2020	Bond Future			9.99879	93.96438	9.99423	94.00071		12.78	0.00	0	0
Total R2040 Future												206,789,212.50	2,175	43,592
R2040	On	07/11/2019	Bond Future	9.80	Call			1,424.69000	1.42469	1,357,020	11.80	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	9.30	Put			4,900.25000	4.90025	4,909,220	10.86	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.30	Call			204.91000	0.20491	178,770	10.86	0.00	0	1,260
R2040	On	07/11/2019	Bond Future	10.04	Put			1,016.16000	1.01616	978,880	12.22	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Call			2,593.23000	2.59323	2,520,880	12.25	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.05	Put			990.19000	0.99019	952,950	12.25	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Call			2,486.14000	2.48614	2,413,740	12.20	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.03	Put			1,042.58000	1.04258	1,005,290	12.20	0.00	0	0
R2040	On	07/11/2019	Bond Future	9.80	Put			1,847.62000	1.84762	1,815,060	11.80	0.00	0	0
R2040	On	07/11/2019	Bond Future	10.04	Call			2,539.52000	2.53952	2,467,130	12.22	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			2,195.71000	2.19571	2,149,730	12.59	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,697.00000	3.69700	3,686,700	12.59	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			8,339.41000	8.33941	8,356,820	11.22	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			377.42000	0.37742	359,150	11.22	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Call			2,232.82000	2.23282	2,186,570	12.61	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,651.33000	3.65133	3,640,760	12.61	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			2,269.58000	2.26958	2,223,080	12.62	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,605.43000	3.60543	3,594,610	12.62	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			13,781.88000	13.78188	13,812,820	11.22	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			57.83000	0.05783	53,090	11.22	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,923.37000	4.92337	4,920,260	12.47	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Call			2,815.00000	2.81500	2,775,360	12.49	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,877.00000	4.87700	4,873,690	12.49	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 07/05/2020 Bond Future	9.75	Call			2,851.47000	2.85147	2,811,640	12.50	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Put			4,830.99000	4.83099	4,827,490	12.50	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Call			2,778.77000	2.77877	2,739,330	12.47	0.00	0	0
Total R2040 Option									0.00	0	2,520
Total For R2040									206,789,212.50	2,175	46,112
R2044 On 07/11/2019 Bond Future			9.90464	91.91091	9.90540	91.90459		12.35	46,139,276.82	502	37,974
R2044 On 06/02/2020 Bond Future			9.97451	89.17270	9.97531	89.16613		13.65	0.00	0	0
R2044 On 07/05/2020 Bond Future			10.04290	90.81148	10.04372	90.80483		13.49	0.00	0	0
R2044 On 06/08/2020 Bond Future			10.11172	88.11859	10.11256	88.11186		14.47	0.00	0	0
Total R2044 Future									46,139,276.82	502	37,974
R2044 On 07/11/2019 Bond Future	9.74	Put			2,388.02000	2.38802	2,336,470	11.91	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.74	Call			993.78000	0.99378	948,550	11.91	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.52	Call			5,167.56000	5.16756	5,144,210	13.44	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Put			1,057.10000	1.05710	1,005,410	12.47	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.05	Call			2,305.69000	2.30569	2,259,700	12.44	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.52	Put			287.98000	0.28798	258,310	13.44	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.05	Put			1,115.79000	1.11579	1,063,480	12.44	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Put			6,366.88000	6.36688	6,350,330	10.74	0.00	0	0
R2044 On 07/11/2019 Bond Future	9.19	Call			67.22000	0.06722	56,990	10.74	0.00	0	328
R2044 On 07/11/2019 Bond Future	10.06	Call			2,357.34000	2.35734	2,311,650	12.45	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.06	Put			1,086.13000	1.08613	1,034,120	12.45	0.00	0	0
R2044 On 07/11/2019 Bond Future	10.07	Call			2,409.50000	2.40950	2,364,130	12.47	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Put			8,241.45000	8.24145	8,220,140	12.01	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.09	Call			444.87000	0.44487	430,130	12.01	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.74	Put			4,035.20000	4.03520	4,000,490	13.28	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.74	Call			2,066.97000	2.06697	2,038,830	13.28	0.00	0	328
R2044 On 06/02/2020 Bond Future	10.78	Put			1,007.57000	1.00757	980,620	15.12	0.00	0	328
R2044 On 06/02/2020 Bond Future	9.77	Call			2,175.03000	2.17503	2,146,650	13.33	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.77	Put			3,888.32000	3.88832	3,853,370	13.33	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Call			2,211.50000	2.21150	2,183,050	13.34	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.78	Put			3,840.07000	3.84007	3,805,050	13.34	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Call			2,138.89000	2.13889	2,110,580	13.31	0.00	0	0
R2044 On 06/02/2020 Bond Future	9.76	Put			3,937.03000	3.93703	3,902,150	13.31	0.00	0	0
R2044 On 06/02/2020 Bond Future	10.78	Call			7,226.77000	7.22677	7,206,390	15.12	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Put			7,567.16000	7.56716	7,542,620	12.58	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Call			1,446.38000	1.44638	1,428,490	12.58	0.00	0	100
R2044 On 07/05/2020 Bond Future	9.98	Put			4,146.84000	4.14684	4,118,170	13.47	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.98	Call			3,627.38000	3.62738	3,605,360	13.47	0.00	0	100
R2044 On 07/05/2020 Bond Future	11.09	Call			9,220.51000	9.22051	9,205,250	15.18	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.09	Put			1,369.25000	1.36925	1,347,340	15.18	0.00	0	100

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future	9.26	Put			8,031.98000	8.03198	8,008,340	12.47	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			1,273.46000	1.27346	1,256,470	12.47	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			4,442.23000	4.44223	4,413,610	13.38	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			3,346.23000	3.34623	3,324,260	13.38	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			8,855.96000	8.85596	8,839,800	15.18	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,492.57000	1.49257	1,469,760	15.18	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			2,926.84000	2.92684	2,905,120	13.25	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			4,941.45000	4.94145	4,913,080	13.25	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			2,963.80000	2.96380	2,942,050	13.26	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,894.26000	4.89426	4,865,860	13.26	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			2,890.12000	2.89012	2,868,440	13.24	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			4,989.01000	4.98901	4,960,680	13.24	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,425.07000	2.42507	2,402,970	15.43	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			3,754.93000	3.75493	3,736,450	14.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			5,733.98000	5.73398	5,708,770	14.04	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			3,792.81000	3.79281	3,774,310	14.06	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,688.81000	5.68881	5,663,580	14.06	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			3,717.24000	3.71724	3,698,770	14.03	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Put			10,921.45000	10.92145	10,901,070	13.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			1,298.11000	1.29811	1,284,460	13.23	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			6,752.10000	6.75210	6,727,470	13.78	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			2,999.34000	2.99934	2,981,440	13.78	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			8,585.91000	8.58591	8,570,540	15.43	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			5,779.46000	5.77946	5,754,260	14.03	0.00	0	0
Total R2044 Option												0.00	0	4,356
Total For R2044												46,139,276.82	502	42,330
R2048	On	07/11/2019	Bond Future			9.88514	91.00448	9.88084	91.04137		12.74	0.00	0	85,896
R2048	On	06/02/2020	Bond Future			9.95613	92.63451	9.95170	92.67201		13.42	0.00	0	100
R2048	On	07/05/2020	Bond Future			10.01879	89.89643	10.01421	89.93476		13.94	0.00	0	0
R2048	On	06/08/2020	Bond Future			10.08047	91.57142	10.07576	91.61038		14.28	0.00	0	0
Total R2048 Future												0.00	0	85,996
R2048	On	07/11/2019	Bond Future	10.02	Call			2,327.76000	2.32776	2,253,900	12.78	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.02	Put			1,147.35000	1.14735	1,110,380	12.78	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Call			2,380.76000	2.38076	2,306,870	12.79	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.03	Put			1,116.58000	1.11658	1,079,580	12.79	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Call			2,275.29000	2.27529	2,201,480	12.76	0.00	0	0
R2048	On	07/11/2019	Bond Future	10.01	Put			1,178.80000	1.17880	1,141,880	12.76	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Call			2,073.86000	2.07386	2,027,380	13.02	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			4,162.38000	4.16238	4,153,400	13.02	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			2,110.91000	2.11091	2,064,130	13.04	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 06/02/2020 Bond Future	9.72	Put			4,111.33000	4.11133	4,102,050	13.04	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Call			2,037.16000	2.03716	1,991,000	13.00	0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Put			4,213.92000	4.21392	4,205,260	13.00	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Call			3,017.14000	3.01714	2,975,090	13.68	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Put			5,016.43000	5.01643	5,012,710	13.68	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Call			3,055.35000	3.05535	3,013,100	13.69	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Put			4,967.67000	4.96767	4,963,750	13.69	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Call			2,979.19000	2.97919	2,937,330	13.66	0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Put			5,065.58000	5.06558	5,062,050	13.66	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Put			9,796.99000	9.79699	9,802,060	15.05	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Call			2,472.88000	2.47288	2,438,990	15.05	0.00	0	20,640
R2048 On 06/08/2020 Bond Future	9.00	Put			11,542.60000	11.54260	11,552,840	14.71	0.00	0	0
R2048 On 06/08/2020 Bond Future	9.00	Call			1,792.46000	1.79246	1,763,740	14.71	0.00	0	3,000
R2048 On 06/08/2020 Bond Future	10.19	Call			6,024.32000	6.02432	5,976,780	16.27	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			5,087.70000	5.08770	5,079,120	16.27	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Call			6,068.77000	6.06877	6,021,150	16.29	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Put			5,050.99000	5.05099	5,042,330	16.29	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Call			5,979.99000	5.97999	5,932,540	16.26	0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Put			5,124.66000	5.12466	5,116,170	16.26	0.00	0	0
Total R2048 Option									0.00	0	23,640
Total For R2048									0.00	0	109,636
R207 On 07/11/2019 Bond Future			6.69948	102.42185	6.69514	102.42262		0.06	4,096,874.00	40	3,148
Total R207 Future									4,096,874.00	40	3,148
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			829.43000	0.82943	830,200	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			827.62000	0.82762	828,390	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.08	Call			0.00000	0.00000	0,000	0.11	0.00	0	0
R207 On 07/11/2019 Bond Future	2.08	Put			825.82000	0.82582	826,590	0.11	0.00	0	0
Total R207 Option									0.00	0	0
Total For R207									4,096,874.00	40	3,148
R208 On 07/11/2019 Bond Future			6.59729	100.98189	6.59621	100.98330		0.75	0.00	0	9,405
R208 On 06/02/2020 Bond Future			6.44370	102.79062	6.44244	102.79198		0.71	0.00	0	0
R208 On 07/05/2020 Bond Future			6.14897	101.27582	6.14730	101.27725		0.62	0.00	0	0
Total R208 Future									0.00	0	9,405
R208 On 07/11/2019 Bond Future	6.84	Call			355.61000	0.35561	351,350	0.99	0.00	0	0
R208 On 07/11/2019 Bond Future	6.84	Put			38.35000	0.03835	35,500	0.99	0.00	0	0
R208 On 07/11/2019 Bond Future	6.82	Call			333.61000	0.33361	329,250	0.98	0.00	0	0
R208 On 07/11/2019 Bond Future	6.82	Put			42.32000	0.04232	39,370	0.98	0.00	0	0
R208 On 07/11/2019 Bond Future	6.83	Call			344.56000	0.34456	340,250	0.99	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/11/2019	Bond Future	6.83	Put			40.28000	0.04028	37,380	0.99	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			379.61000	0.37961	379,570	0.61	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			43.67000	0.04367	42,220	0.61	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			371.40000	0.37140	371,310	0.61	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			38.65000	0.03865	37,290	0.61	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			388.11000	0.38811	388,110	0.61	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Call			41.02000	0.04102	39,620	0.61	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.39000	0.00039	0,360	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,152.49000	1.15249	1,153,890	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.42000	0.00042	0,390	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,143.83000	1.14383	1,145,230	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.36000	0.00036	0,340	0.52	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,161.16000	1.16116	1,162,570	0.52	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	9,405
R209	On	07/11/2019	Bond Future			9.58181	73.45360	9.57744	73.48206		12.05	1,395,618.40	19	96,095
R209	On	06/02/2020	Bond Future			9.64584	74.76923	9.64134	74.79820		12.71	0.00	0	0
R209	On	07/05/2020	Bond Future			9.70701	72.99168	9.70237	73.02120		13.18	0.00	0	0
Total R209 Future												1,395,618.40	19	96,095
R209	On	07/11/2019	Bond Future	9.81	Call			2,203.74000	2.20374	2,146,320	12.60	0.00	0	0
R209	On	07/11/2019	Bond Future	9.81	Put			710.84000	0.71084	681,880	12.60	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Call			2,248.16000	2.24816	2,190,820	12.62	0.00	0	0
R209	On	07/11/2019	Bond Future	9.82	Put			692.07000	0.69207	663,190	12.62	0.00	0	0
R209	On	07/11/2019	Bond Future	9.80	Call			2,159.58000	2.15958	2,102,090	12.58	0.00	0	0
R209	On	07/11/2019	Bond Future	9.33	Call			613.62000	0.61362	569,900	11.80	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.77	Call			2,029.54000	2.02954	1,971,910	12.51	0.00	0	0
R209	On	07/11/2019	Bond Future	9.77	Put			790.23000	0.79023	761,060	12.51	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.80	Put			729.95000	0.72995	700,920	12.58	0.00	0	0
R209	On	07/11/2019	Bond Future	9.50	Put			1,554.80000	1.55480	1,530,400	12.05	0.00	0	0
R209	On	07/11/2019	Bond Future	9.50	Call			1,047.62000	1.04762	994,760	12.05	0.00	0	5,000
R209	On	07/11/2019	Bond Future	8.92	Put			4,566.30000	4.56630	4,580,470	11.03	0.00	0	0
R209	On	07/11/2019	Bond Future	8.92	Call			93.48000	0.09348	79,190	11.03	0.00	0	8,000
R209	On	07/11/2019	Bond Future	9.33	Put			2,252.24000	2.25224	2,236,980	11.80	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Call			1,891.50000	1.89150	1,853,750	12.38	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,744.28000	2.74428	2,735,500	12.38	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			1,922.08000	1.92208	1,884,140	12.40	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,709.43000	2.70943	2,700,460	12.40	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			1,861.17000	1.86117	1,823,620	12.37	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,779.47000	2.77947	2,770,890	12.37	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Call			2,266.75000	2.26675	2,234,800	12.78	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2020	Bond Future	9.46	Put			3,832.99000	3.83299	3,830,560	12.78	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			2,296.35000	2.29635	2,264,250	12.79	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,797.01000	3.79701	3,794,430	12.79	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			2,237.11000	2.23711	2,205,330	12.76	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,869.01000	3.86901	3,866,750	12.76	0.00	0	0
Total R209 Option												0.00	0	29,000
Total For R209												1,395,618.40	19	125,095
R210	On	07/11/2019	Bond Future			188.70731	188.70731	189.27809	189.27809			0.00	0	2,132
R210	On	06/02/2020	Bond Future			192.13352	192.13352	192.71450	192.71450			0.00	0	0
R210	On	07/05/2020	Bond Future			193.05916	193.05916	193.65096	193.65096			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			162.47067	162.47067	162.47463	162.47463			0.00	0	7,384
R212	On	06/02/2020	Bond Future			163.17465	163.17465	163.17856	163.17856			0.00	0	0
R212	On	07/05/2020	Bond Future			166.21150	166.21150	166.21554	166.21554			0.00	0	0
Total R212 Future												0.00	0	7,384
Total For R212												0.00	0	7,384
R213	On	07/11/2019	Bond Future			9.19434	86.17015	9.19000	86.19714		9.36	0.00	0	23,319
R213	On	06/02/2020	Bond Future			9.26385	87.71365	9.25938	87.74095		9.84	0.00	0	0
R213	On	07/05/2020	Bond Future			9.32366	85.77318	9.31902	85.80106		10.19	0.00	0	0
Total R213 Future												0.00	0	23,319
R213	On	07/11/2019	Bond Future	9.60	Call			2,849.44000	2.84944	2,800,610	9.85	0.00	0	0
R213	On	07/11/2019	Bond Future	9.60	Put			349.54000	0.34954	327,700	9.85	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Call			2,752.37000	2.75237	2,703,070	9.81	0.00	0	0
R213	On	07/11/2019	Bond Future	9.58	Put			372.12000	0.37212	349,810	9.81	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Call			2,800.78000	2.80078	2,751,720	9.83	0.00	0	0
R213	On	07/11/2019	Bond Future	9.59	Put			360.67000	0.36067	338,600	9.83	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			2,097.35000	2.09735	2,087,460	9.86	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			2,194.98000	2.19498	2,157,650	9.88	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			2,069.13000	2.06913	2,059,100	9.88	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			2,129.66000	2.12966	2,092,620	9.85	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			2,125.87000	2.12587	2,116,130	9.85	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			2,162.20000	2.16220	2,125,010	9.86	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,797.46000	3.79746	3,797,120	9.88	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,877.85000	1.87785	1,849,470	9.89	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			3,761.90000	3.76190	3,761,400	9.89	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,904.65000	1.90465	1,876,110	9.91	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			3,726.87000	3.72687	3,726,210	9.91	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,851.52000	1.85152	1,823,300	9.88	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R213 Option										0.00	0	0
Total For R213										0.00	0	23,319
R214 On 07/11/2019 Bond Future			9.83968	71.73900	9.83537	71.76805		13.14		0.00	0	15,477
R214 On 06/02/2020 Bond Future			9.90967	73.02395	9.90524	73.05344		13.84		0.00	0	0
R214 On 07/05/2020 Bond Future			9.97139	71.06731	9.96682	71.09742		14.37		0.00	0	0
Total R214 Future										0.00	0	15,477
R214 On 07/11/2019 Bond Future	10.01	Call			2,059.17000	2.05917	1,998,480	13.62		0.00	0	0
R214 On 07/11/2019 Bond Future	10.01	Put			897.13000	0.89713	865,490	13.62		0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Call			2,102.52000	2.10252	2,041,830	13.64		0.00	0	0
R214 On 07/11/2019 Bond Future	10.02	Put			874.86000	0.87486	843,220	13.64		0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Call			2,016.11000	2.01611	1,955,420	13.59		0.00	0	0
R214 On 07/11/2019 Bond Future	10.00	Put			919.78000	0.91978	888,140	13.59		0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Call			1,829.69000	1.82969	1,791,290	13.41		0.00	0	0
R214 On 06/02/2020 Bond Future	9.71	Put			3,149.44000	3.14944	3,140,530	13.41		0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Call			1,860.16000	1.86016	1,821,540	13.43		0.00	0	0
R214 On 06/02/2020 Bond Future	9.72	Put			3,111.37000	3.11137	3,102,240	13.43		0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Call			1,891.06000	1.89106	1,852,230	13.45		0.00	0	0
R214 On 06/02/2020 Bond Future	9.73	Put			3,073.83000	3.07383	3,064,490	13.45		0.00	0	0
R214 On 07/05/2020 Bond Future	9.76	Call			2,546.56000	2.54656	2,512,400	14.04		0.00	0	0
R214 On 07/05/2020 Bond Future	9.76	Put			3,931.01000	3.93101	3,926,960	14.04		0.00	0	0
R214 On 07/05/2020 Bond Future	9.77	Call			2,577.40000	2.57740	2,543,100	14.06		0.00	0	0
R214 On 07/05/2020 Bond Future	9.77	Put			3,893.92000	3.89392	3,889,730	14.06		0.00	0	0
R214 On 07/05/2020 Bond Future	9.75	Call			2,515.68000	2.51568	2,481,670	14.03		0.00	0	0
R214 On 07/05/2020 Bond Future	9.75	Put			3,968.16000	3.96816	3,964,260	14.03		0.00	0	0
Total R214 Option										0.00	0	0
Total For R214										0.00	0	15,477
Total for Bond										422,682,153.06	4,431	1,086,253
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0

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

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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 07/11/2019 GOVI			687.15000	687.15000	687.15800	687.15800			0.00	0	1,198
GOVI On 06/02/2020 GOVI			699.45800	699.45800	699.46500	699.46500			0.00	0	0
GOVI On 07/05/2020 GOVI			712.31000	712.31000	712.31800	712.31800			0.00	0	0
Total GOVI Future									0.00	0	1,198
GOVI On 07/11/2019 GOVI	672.91	Call			142,480.00000	14.24800	142,400,000		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			142,380.00000	14.23800	142,300,000		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			142,580.00000	14.25800	142,500,000		0.00	0	0
GOVI On 07/11/2019 GOVI	672.90	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			36,750.00000	3.67500	36,820,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			36,850.00000	3.68500	36,920,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			36,650.00000	3.66500	36,720,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			76,720.00000	7.67200	76,800,000		0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Put			76,820.00000	7.68200	76,900,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Put			76,620.00000	7.66200	76,700,000		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			665.74900	665.74900	665.59200	665.59200			0.00	0	0
AL37 On 06/02/2020 Index Future			677.67500	677.67500	677.51300	677.51300			0.00	0	0
AL37 On 07/05/2020 Index Future			690.12600	690.12600	689.96300	689.96300			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			774.17900	774.17900	774.03900	774.03900			0.00	0	120
AL7T On 06/02/2020 Index Future			788.04600	788.04600	787.90200	787.90200			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 07/05/2020 Index Future			802.52600	802.52600	802.38000	802.38000			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			694.18000	694.18000	694.19500	694.19500			0.00	0	220
ALBI On 06/02/2020 Index Future			706.61400	706.61400	706.62800	706.62800			0.00	0	0
ALBI On 07/05/2020 Index Future			719.59800	719.59800	719.61200	719.61200			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			262.47700	262.47700	262.56200	262.56200			0.00	0	1,070
IGOV On 06/02/2020 Index Future			267.24300	267.24300	267.32900	267.32900			0.00	0	0
IGOV On 07/05/2020 Index Future			272.21600	272.21600	272.30400	272.30400			0.00	0	0
Total IGOV Future									0.00	0	1,070
Total For IGOV									0.00	0	1,070
Total for Index									0.00	0	1,410
JIBAR F On 18/12/2019 Jibar Future			7.13000	92.87000	7.13000	92.87000			0.00	0	0
Total Jibar Future									0.00	0	0
Total For JIBAR FUTURE									0.00	0	0
Total for Jibar									0.00	0	0
5Y STN On 21/12/2021 Interest Rate Swap			95.21000	95.21000	95.21000	95.21000			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 :									422,682,153.06	4,431	1,088,912
AA06 On 15/04/2021 Spot Bond				101.22440		101.20047			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			8.27500	106.00292	8.28000	105.97221			0.00	0	3,826,700
Total AA07 SPOT									0.00	0	3,826,700
Total For AA07									0.00	0	3,826,700
AB01/R On 24/11/2020 Spot Bond			10.00000	109.75700	10.00000	109.72800			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB014L On 19/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB014U SPOT										0.00	0	0
Total For AB014U										0.00	0	0
AB015L On 19/11/2019 Spot Bond			10.84000	103.78392	10.84000	103.75358				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	100.69657	11.37000	100.66597				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.75943	11.81000	100.72767				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	40.91948	100.00000	40.82940				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	31.72224	100.00000	31.65240				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.80000	284.61835	4.80000	284.54768				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				100.81346		100.79013				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				100.34227		100.31524				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				101.32599		101.30536				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN10 SPOT										0.00	0	0
Total For ABFN10										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond				101.38663		101.36453				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond				102.34060		102.31765				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond				101.63697		101.61487				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond				102.45913		102.43633				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond				101.82061		101.79952				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond				100.90908		100.88614				0.00	0	70,000,000
Total ABFN20 SPOT										0.00	0	70,000,000
Total For ABFN20										0.00	0	70,000,000
ABFN2: On 30/05/2022 Spot Bond				101.70860		101.68477				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond				102.80051		102.77614				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond				103.12356		103.09871				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond				101.79231		101.77051				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond				103.20662		103.18361				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond				103.77590		103.75139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2 On 29/08/2021 Spot Bond				100.72821		100.70485				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2 On 29/08/2023 Spot Bond				100.82603		100.80199				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2 On 29/08/2025 Spot Bond				101.13575		101.11140				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3 On 29/08/2028 Spot Bond				100.99366		100.96864				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3 On 15/11/2021 Spot Bond				100.94808		100.92543				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3 On 15/11/2023 Spot Bond				101.15177		101.12854				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				101.29563		101.27231				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				101.32626		101.30401				0.00	12,000,000,000	6,000,000,000
Total ABFN34 SPOT										0.00	12,000,000,000	6,000,000,000
Total For ABFN34										0.00	12,000,000,000	6,000,000,000
ABFN3 On 07/02/2024 Spot Bond				101.15812		101.13517				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				101.36959		101.34642				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				101.20501		101.18112				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				101.45767		101.43584				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3 On 16/09/2022 Spot Bond				100.24356		100.21870				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4 On 16/09/2024 Spot Bond				100.24762		100.22239				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4 On 16/09/2026 Spot Bond				100.25057		100.22507				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4 On 16/09/2029 Spot Bond				100.25401		100.22819				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABK10 On 14/02/2020 Spot Bond				101.63676		101.61290				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK12 On 20/05/2022 Spot Bond				101.13717		101.10634				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				100.56781		100.54015				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				100.07437		100.04569				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				100.95268		100.92739				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			6.24000	150.78970	6.24000	150.74649				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	72.00329	100.00000	71.83539				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			6.54000	133.76269	6.54000	133.72329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	27.67148	100.00000	27.60696				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			7.98000	125.43647	7.97000	125.44247				0.00	0	504,500,000
Total ABKI04 SPOT										0.00	0	504,500,000
Total For ABKI04										0.00	0	504,500,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	10.14137	100.00000	10.11759				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				92.57603		92.52847				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			4.11000	205.47358	4.11000	205.42636				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.18000	130.21055	4.17000	130.24502				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			4.45000	172.96660	4.41000	173.44159				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			4.12000	216.97179	4.12000	216.92187				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			8.99000	96.97986	8.99500	96.94214				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			9.67500	107.00208	9.68000	106.94816				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			7.65000	98.68630	7.65500	98.65912				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			10.22000	104.18624	10.22500	104.13249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			7.67500	106.89339	7.68000	106.86416			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			7.82500	104.27128	7.83000	104.24647			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	103.43798	9.20000	103.41270			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			8.35500	106.61673	8.36000	106.58118			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			7.48500	105.41645	7.49000	105.39002			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.31000	107.60034	8.31500	107.56268			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			8.47000	112.95703	8.47500	112.90672			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			9.02000	113.15503	9.02500	113.09785			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			8.35000	105.00344	8.35500	104.96263			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			7.75500	102.91416	7.76000	102.88949			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			8.91000	99.81784	8.91500	99.76851		113,053,803,489,000.00	12,688,417,900	14,568,417,900	
Total ABS7 SPOT								13,053,803,489,000.00	12,688,417,900	14,568,417,900	
Total For ABS7								13,053,803,489,000.00	12,688,417,900	14,568,417,900	
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.44307	100.00000	9.42206		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.65000	296.91161	3.65000	296.84702			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.24000	159.30640	3.24000	159.27357			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.12000	101.61957	11.12500	101.57158			0.00	0	0
Total ABX01 SPOT									0.00	0	0
Total For ABX01									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900			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				100.18243		100.04301			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				100.17871		100.03977			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			7.97500	100.65268	7.98000	100.62993			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				243.14411		243.14411			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond				243.25350		243.25350				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond				100.17428		100.03594				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond				100.17486		100.03645				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond				99.34582		99.20699				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.56879		100.43117				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				100.17791		100.03909				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				100.17858		100.03968				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				100.17858		100.03968				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				100.18178		100.04248				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				100.18178		100.04248				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				163.34763		163.34763				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond				165.34399		165.34399				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				97.54721		97.40360				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				100.17262		100.03450				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				101.14654		101.12122				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond				101.55391		101.52928				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond				100.17184		100.03382				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				100.16904		100.03138				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				101.00415		100.97939				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				102.23526		102.21043				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				100.85877		100.83467				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				100.86377		100.83954				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				100.74503		100.71789				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond				103.88725		103.86286				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				104.99197		104.96159				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				101.71540		101.68312				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				101.69770		101.67387				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				101.41882		101.39507				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C:On 18/07/2021 Spot Bond				101.59510		101.56886				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				101.66872		101.64531				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				101.65904		101.63577				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				101.76546		101.74066				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				101.87184		101.84552				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				102.21975		102.18842				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				102.32598		102.29312				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A On 21/08/2021 Spot Bond				101.37965		101.35638				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				100.87782		100.85320				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			9.18000	103.16778	9.18500	103.12630				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				100.90781		100.88238				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				100.94778		100.92125				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond				101.22684		101.19269				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	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHY2U SPOT										0.00	0	0
Total For AHY2U										0.00	0	0
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			9.02000	112.77376	9.02500	112.73077				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.68000	105.17059	8.68500	105.12717				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			10.66000	99.11132	10.65500	99.11389				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			4.55000	178.89088	4.51000	179.35873				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF02 On 26/09/2019 Spot Bond					0.00000	100.00000				0.00	0	0
Total APF02 SPOT										0.00	0	0
Total For APF02										0.00	0	0
APF04 On 21/10/2021 Spot Bond				101.69607		101.67025				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				100.77375		100.74839				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				101.35662		101.33106				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				100.04576		100.02282				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				101.55786		101.53406				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				101.59870		101.57426				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond				100.38985		100.36324				0.00	0	5,500,000,000
Total APF10 SPOT										0.00	0	5,500,000,000
Total For APF10										0.00	0	5,500,000,000
APF11 On 16/09/2020 Spot Bond				100.24888		100.22355				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.37000	235.12939	4.37000	235.07369				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				101.10844		101.08331				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			4.38500	210.83413	4.38500	210.78413				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				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 ASN041 SPOT										0.00	0	0
Total For ASN041										0.00	0	0
ASN05: On 22/04/2020 Spot Bond				101.67768		101.65252				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond				101.48902		101.46427				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond				101.43833		101.41391				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond				101.22045		101.19627				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/06/2020 Spot Bond				100.19483		100.05379				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond				100.16671		100.02934				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond				100.81686		100.67979				0.00	0	20,200,000
Total ASN083 SPOT										0.00	0	20,200,000
Total For ASN083										0.00	0	20,200,000
ASN08: On 03/09/2020 Spot Bond				100.65131		100.62243				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond				139.01249		139.94416				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond				101.64135		101.61635				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond				101.12780		101.10289				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond				90.62288		90.64005				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				100.61779		100.59142				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond				100.44105		100.41445				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				100.00000		100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond				100.21889		100.07473				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/12/2020 Spot Bond				100.21703		100.07312				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/01/2022 Spot Bond			3.97000	156.72901	3.97000	156.69367				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 30/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 20/06/2020 Spot Bond				101.13749		101.00142				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond				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 ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond				86.60333		86.45385				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond				101.30794		101.28233				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond				101.32719		101.30204				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			4.01500	156.57183	4.01500	156.53633				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond				55.04699		55.14916				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond				100.63131		100.60439				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			5.04000	165.55168	5.00000	166.00067				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				101.25227		101.22692				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond				100.95624		100.93091				0.00	300,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN161 SPOT										0.00	300,000,000	100,000,000
Total For ASN161										0.00	300,000,000	100,000,000
ASN16: On 29/08/2021 Spot Bond				100.00000		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				100.00000		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				100.88222		100.74376				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				100.00000		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				100.59093		100.56563				0.00	0	0
Total ASN174 SPOT										0.00	0	0
Total For ASN174										0.00	0	0
ASN17: On 21/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				100.19157		100.05100				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond				100.35369		100.32781				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond				99.92950		99.90582				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.73000	101.54302	4.73000	101.51807				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond				100.16309		100.02621				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond				100.16463		100.02755				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond				100.17528		100.03682				0.00	0	1,700,000
Total ASN204 SPOT										0.00	0	1,700,000
Total For ASN204										0.00	0	1,700,000
ASN20: On 24/08/2021 Spot Bond				100.90849		100.87889				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond				100.98996		100.95777				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond				100.69781		100.67318				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond				100.70991		100.68400				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				100.50900		100.48400				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				100.67076		100.64620				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				100.19120		100.05068				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				100.16403		100.02703				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				101.04706		101.02208				0.00	600,000,000	200,000,000
Total ASN278 SPOT										0.00	600,000,000	200,000,000
Total For ASN278										0.00	600,000,000	200,000,000
ASN27: On 20/08/2048 Spot Bond				100.94423		100.91852				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28(On 21/08/2023 Spot Bond				100.90581		100.88043				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				100.35202		100.32449				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				100.04528		100.02256				0.00	400,000,000	100,000,000
Total ASN291 SPOT										0.00	400,000,000	100,000,000
Total For ASN291										0.00	400,000,000	100,000,000
ASN30(On 20/12/2023 Spot Bond				100.17149		100.03352				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				100.20234		100.06036				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31(On 17/01/2020 Spot Bond				104.83909		105.91348				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN31(On 20/01/2021 Spot Bond				100.46591		100.32943				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31(On 30/04/2020 Spot Bond				101.45276		101.42809				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31(On 30/03/2020 Spot Bond				99.93881		99.91822				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31(On 31/03/2029 Spot Bond			4.35000	93.61332	4.34500	93.63082				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31(On 28/02/2033 Spot Bond			4.55000	90.66147	4.55000	90.63945				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32(On 20/06/2024 Spot Bond				100.16561		100.02840				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond				100.18043		100.04129				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				101.14038		101.11520				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				100.16640		100.02908				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN335 On 31/01/2038 Spot Bond			4.49000	105.00873	4.49000	104.98361				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				100.17333		100.03511				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN341 On 12/02/2021 Spot Bond				101.05274		101.02942				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				101.05274		101.02942				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				100.16303		100.02615				0.00	0	1,900,000
Total ASN346 SPOT										0.00	0	1,900,000
Total For ASN346										0.00	0	1,900,000
ASN346 On 20/06/2024 Spot Bond				100.17145		100.03348				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				100.16865		100.03104				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				100.16865		100.03104				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				100.68479		100.65866				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN365 On 20/06/2024 Spot Bond				100.10909	100.00000	100.00000				0.00	0	6,000,000,000
Total ASN369 SPOT										0.00	0	6,000,000,000
Total For ASN369										0.00	0	6,000,000,000
ASN75U 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				101.08638		101.06206				0.00	0	8,026,700
Total BAW18 SPOT										0.00	0	8,026,700
Total For BAW18										0.00	0	8,026,700
BAW19 On 05/12/2020 Spot Bond			7.90000	104.80448	7.90500	104.77663				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			7.92500	103.11875	7.93000	103.08540				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	100.06401	9.30000	100.03902				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond				101.41482		101.38901				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				99.94383		99.92491				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				101.67253		101.65035				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				101.59358		101.56806				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond				100.86204		100.83709				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				100.50192		100.47726				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				99.91269		99.88340				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				103.27933		103.25018				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				100.98786		100.96021				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			11.27500	103.75265	11.28000	103.71814				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond				99.90657		99.87529				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond				99.91204		99.88262				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond				102.06794		102.04427				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond				99.91123		99.88154				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond				100.67580		100.64933				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond				99.91214		99.88272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			11.08000	100.16890	11.08500	100.12476				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond				99.91741		99.88973				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond				99.91741		99.88973				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond				99.91741		99.88973				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.73000	101.91187	11.73500	101.85733				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond				100.37356		100.33323				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond				100.43776		100.38976				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				100.24113		100.20070				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				100.24119		100.20076				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				99.88733		99.84970				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				102.70410		102.67200				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				99.88347		99.84452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond				99.89938		99.86571				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond				99.89650		99.86215				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond				99.89650		99.86215				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond				99.89650		99.86215				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC125 On 30/11/2019 Spot Bond				100.56965		100.54790				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				101.04055		101.01756				0.00	0	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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				100.40699		100.38228				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	0.00000				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			8.67500	100.28089	8.68000	100.22848				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	11.71528	100.00000	11.68935				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				101.31240		101.28748				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				100.53518		100.50900				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL01 On 19/11/2019 Spot Bond				101.40242		101.37929				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			8.63500	104.11210	8.64000	104.08701				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				102.30393		102.28107				0.00	400,000,000	100,000,000
Total BGL03 SPOT										0.00	400,000,000	100,000,000
Total For BGL03										0.00	400,000,000	100,000,000
BGL04 On 05/02/2020 Spot Bond			8.08000	102.06517	8.08500	102.04142				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			9.77500	102.09440	9.78000	102.06319				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				102.44748		102.42202				0.00	0	160,000,000
Total BGL06 SPOT										0.00	0	160,000,000
Total For BGL06										0.00	0	160,000,000
BGL07 On 03/09/2022 Spot Bond			9.68000	106.09258	9.68500	106.05208				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				100.68968		100.65918				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			9.47500	101.74515	9.48000	101.71480				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				105.16148		105.13681				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			10.25500	108.01854	10.26000	107.98177				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond				105.28109		105.25551				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			8.68000	106.43934	8.68500	106.40587				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				105.88573		105.86056				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				104.55516		104.52738				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				100.94289		100.91220				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				107.28156		107.25446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond				102.94106		102.91750				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				103.28842		103.26316				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				107.66856		107.63791				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				100.22649		100.20555				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				100.05509		100.03272				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				101.08028		101.05741				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond				100.98301		100.95953				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			8.42000	107.55048	8.42500	107.50878				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				100.46450		100.43963				0.00	0	500,000,000
Total BID12 SPOT										0.00	0	500,000,000
Total For BID12										0.00	0	500,000,000
BID13 On 14/06/2024 Spot Bond				100.25048		100.22501				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				101.53225		101.50573				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				102.04909		102.02226				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0-On 21/02/2023 Spot Bond				100.96759		100.94052				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				100.01808		100.06536				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				100.57595		100.55120				0.00	0	10,000,000
Total BPPF04 SPOT										0.00	0	10,000,000
Total For BPPF04										0.00	0	10,000,000
BPPF0-On 22/03/2021 Spot Bond				100.01425		100.06252				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				101.64410		101.62222				0.00	0	10,000,000
Total BPPF11 SPOT										0.00	0	10,000,000
Total For BPPF11										0.00	0	10,000,000
BPPF1-On 09/10/2019 Spot Bond				101.74327		101.72225				0.00	0	0
Total BPPF12 SPOT										0.00	0	0
Total For BPPF12										0.00	0	0
BPPF1-On 09/10/2023 Spot Bond				102.17731		102.15488				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				100.01042		100.05969				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				101.44440		101.42327				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				101.35314		101.33198				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1L 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
BS2C1L 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				100.00006			99.97685			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				99.99984			99.97691			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				101.18898			101.16514			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				101.16518			101.13945			0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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				101.06080		101.03553			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			7.99500	103.60619	8.00000	103.58118			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				102.87091		102.84790			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			8.00000	108.93747	8.00500	108.90658			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				101.81148		101.78940			0.00	0	809,245,300
Total CBL27 SPOT									0.00	0	809,245,300
Total For CBL27									0.00	0	809,245,300
CBL28 On 21/05/2021 Spot Bond				100.86088		100.83672			0.00	0	31,897,900
Total CBL28 SPOT									0.00	0	31,897,900
Total For CBL28									0.00	0	31,897,900
CBL29 On 30/04/2024 Spot Bond				101.35806		101.33503			0.00	0	6,122,700
Total CBL29 SPOT									0.00	0	6,122,700
Total For CBL29									0.00	0	6,122,700
CCT01 On 23/06/2023 Spot Bond			9.64500	112.26031	9.65000	112.21514			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			9.42000	111.55726	9.42500	111.50956		11,304,000,000,000.00	1,200,000,000	600,000,000	
Total CCT02 SPOT								11,304,000,000,000.00	1,200,000,000	600,000,000	
Total For CCT02								11,304,000,000,000.00	1,200,000,000	600,000,000	
CCT03 On 15/03/2025 Spot Bond			9.65000	106.66025	9.65500	106.61095			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			9.71000	104.43820	9.71500	104.38391			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	110.19820	10.00000	110.16940				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				103.42145		103.39235				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				102.95275		102.92210				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				101.04329		101.01364				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				102.29902		102.26915				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				101.98792		101.95766				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond				100.04254		100.08342				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				101.34613		101.31564				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				100.05571		100.02782				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				101.65775		101.62627				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond				101.48768		101.45755				0.00	0	24,305,000
Total CGR43 SPOT										0.00	0	24,305,000
Total For CGR43										0.00	0	24,305,000
CGR44 On 05/04/2022 Spot Bond				99.71848		99.68979				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLC1U SPOT										0.00	0	0
Total For CLC1U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	102.38652	10.11000	102.35908				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	152.68387	3.14000	152.65276				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			3.94000	149.76330	3.94000	149.72948				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	110.19800	10.00000	110.16900				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	110.19800	10.00000	110.16900				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond				101.16490		101.13787				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			10.27000	101.58957	10.27500	101.54896				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			10.79000	98.13026	10.79500	98.08791				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				100.19167		100.05110				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				101.14111		101.11463				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN341 On 20/12/2023 Spot Bond				99.51606		99.37588				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.45000	104.14238	9.45500	104.09759				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				101.49945		101.47036				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			11.59000	104.99689	11.59500	104.94677				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				101.55572		101.52553				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				101.61400		101.58840				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				107.98869		107.85050				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.27500	102.38073	8.28000	102.35097				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	98.70732	10.98000	98.67833				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	100.20614	11.00000	100.17666				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond				100.18903		100.04874				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.38000	102.66452	11.38500	102.61439				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond				100.20551		100.06310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				100.17040		100.03255				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				101.70798		101.68086				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/12/2019 Spot Bond				100.31407		100.34286				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				100.17147		100.03349				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				100.30078		100.16167				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond				100.36918		100.22401				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond				101.10304		101.07743				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond				101.09709		101.07161				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond				100.17136		100.03338				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond				97.85028		98.22467				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond				100.17229		100.03419				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond				103.55190		103.70745				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN41(On 20/09/2020 Spot Bond				101.85454		104.57912				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				100.46946		100.32969				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				102.68486		102.65774				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				100.85733		100.71881				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				100.19654		100.05529				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				102.19042		102.15951				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				100.03693		100.07923				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				100.20589		100.06342				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42(On 20/12/2020 Spot Bond				103.50748		106.50914				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42(On 26/01/2021 Spot Bond				102.12509		102.09122				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				110.49200		110.49200				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				108.91200		108.91200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				110.41200		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				101.35420		101.21475				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				108.12500		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				100.24481		100.09728				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				146.18000		146.18000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond				111.18300		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				111.94000		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				112.87100		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				147.22000		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				100.18820		100.04804				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				100.17981		100.04074				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				102.32240		102.29818				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				148.72000		148.72000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 24/05/2021 Spot Bond			8.17500	108.68257	8.18000	108.65102				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45(On 31/01/2022 Spot Bond			4.24000	155.78883	4.24000	155.75258				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.43000	116.57078	6.42000	116.59383				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.67000	115.21437	6.66000	115.23632				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45(On 20/12/2021 Spot Bond				100.21203		100.06879				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45(On 17/11/2021 Spot Bond				100.98293		100.95698				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45(On 29/11/2021 Spot Bond				101.42472		101.39861				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46(On 29/11/2021 Spot Bond				100.72942		100.70282				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46(On 15/02/2022 Spot Bond				103.86674		103.84108				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46(On 16/02/2022 Spot Bond			9.44500	104.59714	9.45000	104.56020				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46(On 13/03/2022 Spot Bond			9.20000	102.20477	9.20500	102.16857				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond				100.26082		100.23441				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				100.00004		99.97845				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				99.93279		99.91018				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				100.93472		100.91203				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				101.06959		101.04132				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond				100.60318		100.56756				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				100.19003		100.04963				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	27.82619	100.00000	27.76495				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				100.60076		100.56528				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				101.03540		101.00919				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				102.51024		102.48575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				102.01219		101.98706				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			8.37500	105.57831	8.38000	105.54469				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				100.65865		100.52021				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			11.88000	105.53404	11.88500	105.48937				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			8.68000	102.65409	8.68500	102.61795				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond				100.10561		100.08417				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				100.93578		100.91322				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				99.92591		99.90103				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				100.19007		100.04970				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			10.87500	105.94340	10.88000	105.90114				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				100.68634		100.66124				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			9.08000	104.49377	9.08500	104.44825				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond				102.05032		102.02340				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				102.76318		102.73623				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				100.94236		100.91671				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				101.91222		101.88868				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				102.01464		101.98935				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond				102.08902		102.06276				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				102.08902		102.06276				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				101.53128		101.50790				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				100.60427		100.46391				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				100.86959		100.84121				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN508 On 11/10/2020 Spot Bond				101.98261		101.95774				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond				98.30240		98.27915				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 15/09/2022 Spot Bond			9.96000	100.32095	9.96000	100.29416				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	104.08430	10.01000	104.05652				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond				100.83057		100.80341				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	99.84724	9.60000	99.79636				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond				100.36774		100.34092				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond				100.23398		100.20795				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				100.74745		100.72201				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				101.10351		101.07850				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	100.44578	9.20000	100.42096				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				101.54016		101.51664				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				101.55402		101.52939				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				104.33160		104.30583				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond				101.86821		101.84086				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				102.77665		102.75098				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				100.35291		100.32709				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				100.36774		100.34092				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				100.80939		100.67023				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond				100.18090		100.04172				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				101.82340		101.79777				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			9.90000	103.91927	9.90500	103.87001				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				99.82681		99.80027				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				101.55179		101.52768				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				101.08520		101.05855				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				100.22654		100.08142				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54(On 17/01/2024 Spot Bond				102.01736		101.98944				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond				116.22600		116.33600				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond				100.69248		100.66608				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
CLN54 On 07/06/2023 Spot Bond				102.69258		102.69258				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54 On 20/12/2023 Spot Bond				101.22648		101.08673				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54 On 17/01/2024 Spot Bond				101.98795		101.96044				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54 On 21/08/2026 Spot Bond			9.37000	104.23815	9.37500	104.18668				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54 On 29/03/2025 Spot Bond			9.42000	102.68979	9.42500	102.64264				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54 On 12/11/2025 Spot Bond			9.51000	106.75377	9.51500	106.70355				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN54 On 07/12/2025 Spot Bond			4.46000	128.41810	4.45000	128.45100				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond				256.88023		256.72392				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			4.46000	128.41810	4.45000	128.45100				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 03/03/2020 Spot Bond				109.58000		110.18400				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				119.06700		119.11400				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				100.27440		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				100.27063		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				100.20310		100.06100				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond				101.09468		101.06858				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				101.12119		101.09636				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				100.79596		100.76989				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				102.16436		102.13435				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN559 On 20/12/2023 Spot Bond				116.64000		117.26100				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				101.15244		101.12697				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	103.78631	10.16000	103.75836				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.37000	107.40753	9.37500	107.35736				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				101.23742		101.21237				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				100.86273		100.83852				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				102.21335		102.18264				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				100.57107		100.54444				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond				101.10885		101.08434				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				101.19121		101.16423				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				101.20338		101.17613				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			9.60000	105.44994	9.60500	105.40005				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				101.15853		101.13288				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				101.15224		101.12613				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				101.11258		101.08800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond				100.27118		100.24382				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				100.00000		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				100.19201		100.05137				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				101.77489		101.74995				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				99.88078		99.85669				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/10/2024 Spot Bond				102.34775		102.31857				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN580 On 10/05/2024 Spot Bond				101.12781		101.10290				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond				100.66605		100.64060				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond				100.30261		100.27236				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond				101.66872		101.64531				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond				100.58429		100.55926				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond				100.30320		100.27289				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond				100.42191		100.39492				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond				100.25498		100.22911				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond				100.22133		100.19403				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond				100.29880		100.26889				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond				100.60285		100.57357				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			4.65000	127.21770	4.64000	127.24960				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond				100.78733		100.76153				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				100.46265		100.43484				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				99.99996		99.97777				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				100.78733		100.76153				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	101.11520	9.16000	101.10100				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				99.88550		101.93465				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond				100.39812		100.37253				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				100.22133		100.19403				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN601 On 18/06/2024 Spot Bond				100.22133		100.19403				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN602 On 04/06/2023 Spot Bond				100.55002		100.52431				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN603 On 05/08/2024 Spot Bond			8.74500	101.24034	8.74500	101.21679				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN604 On 05/08/2024 Spot Bond				101.22630		101.20303				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN605 On 12/08/2022 Spot Bond				101.06094		101.03694				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN606 On 14/04/2026 Spot Bond				101.07792		101.04980				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN607 On 17/01/2024 Spot Bond				100.90818		100.88299				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN608 On 22/08/2024 Spot Bond				100.73243		100.70711				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN609 On 30/04/2023 Spot Bond			9.32000	101.93627	9.32000	101.85485				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN610 On 02/03/2028 Spot Bond				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 CLN61 SPOT									0.00	0	0
Total For CLN61									0.00	0	0
CLN61(On 23/07/2022 Spot Bond				100.57202		100.54892			0.00	0	0
Total CLN610 SPOT									0.00	0	0
Total For CLN610									0.00	0	0
CLN611(On 14/04/2026 Spot Bond				100.48720		100.45937			0.00	0	0
Total CLN611 SPOT									0.00	0	0
Total For CLN611									0.00	0	0
CLN612(On 07/03/2025 Spot Bond				100.25130		100.22476			0.00	0	0
Total CLN612 SPOT									0.00	0	0
Total For CLN612									0.00	0	0
CLN613(On 22/08/2022 Spot Bond				100.18042		100.15578			0.00	0	0
Total CLN613 SPOT									0.00	0	0
Total For CLN613									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.67500	100.28089	8.68000	100.22848			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF15(On 20/06/2020 Spot Bond				100.17322		100.03500			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16(On 17/08/2021 Spot Bond				100.97509		100.94935			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			8.48000	115.36237	8.48500	115.31950		5,088,000,000,000.00	600,000,000	300,000,000	
Total COJ05 SPOT								5,088,000,000,000.00	600,000,000	300,000,000	
Total For COJ05								5,088,000,000,000.00	600,000,000	300,000,000	
COJ07 On 23/03/2021 Spot Bond			8.35500	103.44650	8.36000	103.41620		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			9.93000	110.36319	9.93500	110.30867		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			8.86000	108.01854	8.86500	107.97346		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			9.51500	98.66742	9.52000	98.62782		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.06500	95.14410	11.07000	95.08984				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			11.02000	94.33464	11.02500	94.28107				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			11.49500	100.61769	11.50000	100.56737				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				100.23507		100.20894				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				100.49654		100.47149				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 23/09/2019 Spot Bond					0.00000	0.00000				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				100.02415		100.06986				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				100.00000		99.97827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG86 SPOT										0.00	0	0
Total For DENG86										0.00	0	0
DENG8 On 28/09/2021 Spot Bond				99.93004		99.90650				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				99.92527		99.90011				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				100.37499		100.34933				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				101.37489		101.35113				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				100.93289		100.90616				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				100.38135		100.35528				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond				100.09174	100.00000	100.00000				0.00	14,000,000,000	27,900,000,000
Total DENG93 SPOT										0.00	14,000,000,000	27,900,000,000
Total For DENG93										0.00	14,000,000,000	27,900,000,000
DOL00 On 20/12/2019 Spot Bond				95.82760		95.63565				0.00	0	0
Total DOL009 SPOT										0.00	0	0
Total For DOL009										0.00	0	0
DOL01 On 20/12/2021 Spot Bond				100.31981		100.16254				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				100.86877		100.84440				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				102.22746		102.20292				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			9.34000	108.13886	9.34500	108.09137				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond				100.88772		100.86283			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			8.12500	103.89868	8.13000	103.86808			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			8.13000	101.71185	8.13500	101.68804			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	76.75627	100.00000	76.60245			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			8.35000	105.64534	8.35500	105.60681		97,715,040,000.00	11,702,400	3,249,069,500	
Total DV23 SPOT								97,715,040,000.00	11,702,400	3,249,069,500	
Total For DV23								97,715,040,000.00	11,702,400	3,249,069,500	
DV23/R On 27/02/2023 Spot Bond			100.00000	16.34690	100.00000	16.31091		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	16.34690	100.00000	16.31091		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			8.58000	105.02732	8.58500	104.98490		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.03385	9.69000	101.00787		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	101.03385	9.69000	101.00787		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			10.96000	96.10897	10.95500	96.10902		0.00	0	0	
Total DV29 SPOT								0.00	0	0	
Total For DV29								0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.07676	10.10000	101.04970		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	101.07676	10.10000	101.04970		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				100.75560		100.73256		0.00	0	20,000,000	

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 DVF20 SPOT									0.00	0	20,000,000
Total For DVF20									0.00	0	20,000,000
DVF20 On 28/03/2020 Spot Bond				100.08487		100.06451			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
DVF20 On 31/08/2020 Spot Bond				100.72380		100.70003			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20 On 23/10/2020 Spot Bond				101.68848		101.64640			0.00	1,000,000,000	520,000,000
Total DVF20D SPOT									0.00	1,000,000,000	520,000,000
Total For DVF20D									0.00	1,000,000,000	520,000,000
DVF21 On 29/11/2021 Spot Bond				100.69191		100.66662			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				100.47400		100.45259			0.00	0	0
Total DVF22 SPOT									0.00	0	0
Total For DVF22									0.00	0	0
DVF22 On 29/08/2022 Spot Bond				101.37645		101.35223			0.00	0	0
Total DVF22B SPOT									0.00	0	0
Total For DVF22B									0.00	0	0
DVF22 On 24/10/2022 Spot Bond				101.49428		101.47148			0.00	0	0
Total DVF22C SPOT									0.00	0	0
Total For DVF22C									0.00	0	0
DVF24 On 23/10/2024 Spot Bond				103.01198		102.98913			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				100.37981		100.35827			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				100.48740		100.46547			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				99.88773		99.86503			0.00	0	0
Total DVF27 SPOT									0.00	0	0
Total For DVF27									0.00	0	0
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond				100.54375		100.52035				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2 On 31/05/2024 Spot Bond				100.57410		100.54948				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2 On 31/05/2026 Spot Bond				100.58685		100.56172				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	58.89645	100.00000	58.76680				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			8.33000	106.19805	8.33500	106.17034				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			8.38000	110.64911	8.38500	110.61553				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			7.98500	101.08763	7.99000	101.06403				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.08500	103.99568	8.09000	103.96180				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			8.99000	103.81534	8.99500	103.77180				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			4.63000	103.07518	4.63000	103.05000				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	94.23180	4.38000	94.20952				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	126.65874	2.25000	126.63601				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			4.32000	130.11984	4.28000	130.47792				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			4.35000	115.51887	4.31000	115.90255				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			4.19000	114.46816	4.15000	114.86741				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			4.29000	105.33748	4.29000	105.31276				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	95.88503	4.35000	95.86245				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	126.65874	2.25000	126.63601				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond				110.76534		111.13990				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				131.02560		109.38566				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond				100.00000	100.00000	100.00000				0.00	0	6,010,000,000
Total ELN003 SPOT										0.00	0	6,010,000,000
Total For ELN003										0.00	0	6,010,000,000
ELN004 On 23/09/2024 Spot Bond				100.00000	100.00000	100.00000				0.00	0	6,010,000,000
Total ELN004 SPOT										0.00	0	6,010,000,000
Total For ELN004										0.00	0	6,010,000,000
EMM01 On 28/07/2020 Spot Bond			7.80500	103.91220	7.81000	103.88653			159,559,176,000.00		20,443,200	20,443,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EMM01 SPOT									159,559,176,000.00	20,443,200	20,443,200
Total For EMM01									159,559,176,000.00	20,443,200	20,443,200
EMM02 On 11/03/2021 Spot Bond			7.77500	104.44466	7.78000	104.41582			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			10.02000	104.07551	10.02500	104.02976			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			10.76000	98.27319	10.75500	98.20394			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			10.81000	104.21334	10.80500	104.19970			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			10.17000	102.85663	10.17500	102.81655			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.02000	103.70140	10.02500	103.65808			0.00	0	0
Total EMM07 SPOT									0.00	0	0
Total For EMM07									0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.05000	86.53526	11.05000	86.50993			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				101.81699		101.78962			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				101.69132		101.66589			0.00	0	0
Total ENX01S SPOT									0.00	0	0
Total For ENX01S									0.00	0	0
ENX02 On 10/09/2022 Spot Bond				100.44363		100.41534			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				99.90220		99.87778			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond				101.43645		101.41114				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				100.34562		100.32028				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				100.58746		100.56230				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF010 On 07/11/2019 Spot Bond				101.29356		101.27126				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				100.87861		100.85379				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				101.78717		101.76396				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				100.71809		100.69278				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				100.56240		100.53615				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond				100.41432		100.38921				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond				100.42161		100.39609				0.00	0	10,000,000
Total EPF017 SPOT										0.00	0	10,000,000
Total For EPF017										0.00	0	10,000,000
EPF018 On 13/12/2025 Spot Bond				100.33565		100.30930				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019 On 12/09/2022 Spot Bond				100.35360		100.32772				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF07L 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
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPFC4 On 06/11/2019 Spot Bond				101.20328		101.18213				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				100.50984		100.48590				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				99.87618		99.85541				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				100.30724		100.28523				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC44 SPOT										0.00	0	0
Total For EPFC44										0.00	0	0
EQS06 On 09/04/2020 Spot Bond				102.01103		101.98495				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				101.62763		101.60054				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				100.55770		100.53274				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				100.56732		100.54195				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				100.93028		100.90570				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				100.90382		100.87993				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C On 17/05/2022 Spot Bond				100.97251		100.94684				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				100.90910		100.88507				0.00	0	0
Total ERS3C7 SPOT										0.00	0	0
Total For ERS3C7										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900				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				101.39969		101.37619				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.90383		100.87994			0.00	0	27,000,000
Total ERSA24 SPOT									0.00	0	27,000,000
Total For ERSA24									0.00	0	27,000,000
ERSA2 On 17/08/2022 Spot Bond				100.93550		100.91079			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				100.89542		100.87174			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				100.88266		100.85931			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			8.58000	105.74999	8.58500	105.71127		8,776,262,352,000.00	1,022,874,400	2,317,728,000	
Total ES23 SPOT								8,776,262,352,000.00	1,022,874,400	2,317,728,000	
Total For ES23								8,776,262,352,000.00	1,022,874,400	2,317,728,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.71153	10.00000	101.68457		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			9.49000	92.06096	9.49500	92.01495		12,696,754,512,000.00	1,337,908,800	5,111,794,900	
Total ES26 SPOT								12,696,754,512,000.00	1,337,908,800	5,111,794,900	
Total For ES26								12,696,754,512,000.00	1,337,908,800	5,111,794,900	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.89487	7.85000	99.87385		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.79000	76.77621	10.78500	76.78350		467,899,718,000.00	43,364,200	323,950,900	
Total ES33 SPOT								467,899,718,000.00	43,364,200	323,950,900	
Total For ES33								467,899,718,000.00	43,364,200	323,950,900	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.24303	7.50000	100.22275		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			11.13500	81.97000	11.13000	81.97926		248,063,303,000.00	22,277,800	1,047,265,700	
Total ES42 SPOT								248,063,303,000.00	22,277,800	1,047,265,700	
Total For ES42								248,063,303,000.00	22,277,800	1,047,265,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.58821	8.50000	103.56465		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES42/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				101.63757		101.61409				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				100.33024		100.30428				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				100.33920		100.31260				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				100.16788		100.03039				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				100.17329		100.03508				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.21306	100.00000	12.18347				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	19.87702	100.00000	19.82887				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond				101.29543		101.27198				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				101.07910		101.05464				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond				101.19413		101.17046				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				100.90107		100.87650				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				101.01440		100.99024				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				101.04341		101.01857				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				100.53828		100.51413				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC34 On 07/02/2020 Spot Bond				100.87314		100.85192				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
FNT018 On 03/10/2019 Spot Bond				101.42893		101.40471				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				100.98014		100.95836				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				100.74995		100.72575				0.00	0	0
Total FNT020 SPOT										0.00	0	0
Total For FNT020										0.00	0	0
FNTD10 On 11/10/2019 Spot Bond				103.04044		103.01808				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				102.58367		102.56060				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				100.99247		100.97041				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNTG10 On 10/03/2020 Spot Bond				100.24200		100.22000				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond				101.29962		101.27759				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				100.63800		100.61600				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				101.72569		101.70009				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			10.17500	102.90387	10.18000	102.86841				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				101.59594		101.57147				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				103.77612		103.75266				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				106.06863		106.04388				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond				105.91479		105.89064				0.00	0	680,000,000
Total FRB18 SPOT										0.00	0	680,000,000
Total For FRB18										0.00	0	680,000,000
FRB19 On 14/04/2021 Spot Bond			10.17500	108.62051	10.18000	108.58391				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				105.26582		105.24051				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				102.97488		102.94641				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				106.22248		106.19533				0.00	0	120,000,000

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 FRB22 SPOT										0.00	0	120,000,000
Total For FRB22										0.00	0	120,000,000
FRB23 On 20/09/2027 Spot Bond				104.25374		104.11616				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				102.85548		102.82476				0.00	0	0
Total FRB24 SPOT										0.00	0	0
Total For FRB24										0.00	0	0
FRB25 On 19/09/2024 Spot Bond				100.24794		100.21415				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				100.67806		100.65128				0.00	0	0
Total FRB26 SPOT										0.00	0	0
Total For FRB26										0.00	0	0
FRB27 On 03/06/2026 Spot Bond			10.05000	103.87024	10.05500	103.81837				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.40000	158.73704	3.40000	158.70364				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.66000	296.80198	3.66000	296.73734				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			3.88500	132.12986	3.87500	132.16601				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			4.15000	176.88159	4.11000	177.37040				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			4.29500	94.05015	4.29000	94.06789				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			4.47000	208.91048	4.47000	208.86046				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			4.97500	86.96239	4.97500	86.94039				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			4.86000	90.90401	4.86000	90.88130				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			7.73000	91.45155	7.73000	91.45155				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			8.44000	66.08206	8.44000	66.08206				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			8.49000	65.29822	8.49000	65.29822				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			4.83000	126.09225	4.82000	126.12319				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				101.10699		101.07792				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				94.53555		94.80338				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19 On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208: On 07/10/2020 Spot Bond				103.98056		103.95402				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209: 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
FRC210: On 07/05/2020 Spot Bond				101.24132		101.21672				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212: 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
FRC213: On 07/11/2019 Spot Bond				101.26912		101.24519				0.00	0	0
Total FRC215 SPOT										0.00	0	0
Total For FRC215										0.00	0	0
FRC215: On 04/11/2019 Spot Bond				101.29839		101.27378				0.00	0	0
Total FRC219 SPOT										0.00	0	0
Total For FRC219										0.00	0	0
FRC219: On 31/01/2022 Spot Bond			4.05000	156.44972	4.05000	156.41409				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221: On 20/05/2020 Spot Bond				100.93212		100.90675				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225: On 31/01/2022 Spot Bond			4.91000	153.48581	4.91000	153.44736				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233: On 20/12/2020 Spot Bond				100.26272		100.11284				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234: On 08/02/2020 Spot Bond				103.16413		103.20101				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC236: On 19/10/2020 Spot Bond				111.15135		111.18730				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond				103.29273		103.33062				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond				111.41638		111.45117				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond				110.76759		110.79791				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 08/02/2020 Spot Bond				103.22058		103.25895				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC241 On 08/02/2020 Spot Bond				103.13879		103.17684				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC242 On 19/10/2020 Spot Bond				103.72850		103.67392				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 08/02/2020 Spot Bond				103.28531		103.31095				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				103.69061		103.63660				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				102.95094		102.90784				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				103.17502		103.20797				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				101.71017		101.67551				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				110.19649		110.19649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25(On 19/10/2020 Spot Bond				102.94144		102.89849				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond				101.27344		101.24460				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond				100.26988		100.24266				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25(On 27/03/2020 Spot Bond				100.16951		100.14894				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25(On 17/07/2027 Spot Bond				103.78857		103.76406				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 27/03/2020 Spot Bond				100.00003		99.97884				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25(On 08/05/2020 Spot Bond				101.55044		101.52706				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26(On 10/10/2020 Spot Bond				101.87988		101.85675				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26(On 13/07/2020 Spot Bond				101.80146		101.77751				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26(On 13/07/2020 Spot Bond				102.04892		102.02585				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26(On 20/06/2021 Spot Bond				100.20784		100.06513				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond				104.21518		104.18824				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 21/10/2019 Spot Bond				101.45889		101.43666				0.00	0	0
Total FRC269 SPOT										0.00	0	0
Total For FRC269										0.00	0	0
FRC269 On 16/11/2019 Spot Bond				100.92034		100.89766				0.00	0	0
Total FRC270 SPOT										0.00	0	0
Total For FRC270										0.00	0	0
FRC270 On 30/01/2023 Spot Bond				101.45422		101.42953				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	101.51220	9.58400	101.48639				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	103.92277	9.80000	103.89576				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond				100.35494		100.32898				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				100.35574		100.32973				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				100.53156		100.50667				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				100.00002		99.97983				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				100.88277		100.85801				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				100.18366		100.04411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	104.86749	3.57000	104.84495				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond				102.57074		102.54075				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond				101.35773		101.32774				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond				100.25317		100.11555				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	103.09194	3.40000	103.07026				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 01/02/2020 Spot Bond				101.39003		101.36554				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28: On 01/02/2020 Spot Bond				101.39003		101.36554				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC28: On 20/12/2022 Spot Bond				100.16812		100.03058				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond				100.18933		100.04905				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond				101.70798		101.68086				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	100.20211	8.25000	100.17963				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond				101.63480		101.61187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond				101.61545		101.59280				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				101.11617		101.09026				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				101.07927		101.05420				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				101.09117		101.06584				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	100.94142	8.10000	100.91942				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				100.20227		100.06029				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC300 On 25/04/2023 Spot Bond				101.74846		101.72123				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond				100.35077		100.45240				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond				101.25578		101.22804				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC302 On 31/05/2024 Spot Bond				100.31404		100.48229				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond				99.93885		99.91825				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond				101.41601		101.38855				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond				100.71169		100.68742				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC306 On 12/08/2020 Spot Bond				101.00295		100.98072				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond				100.76281		100.73413				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond				100.16584		100.02859				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond				100.18132		100.04206				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond				99.76000		99.85000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond				99.37000		99.40000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond				100.19294		100.05218				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond					0.00000	0.00000				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			4.69000	154.23734	4.69000	154.19960				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			4.63000	154.44310	4.63000	154.40556				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			4.61000	154.51176	4.61000	154.47429				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16I On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19I On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRD30U SPOT									0.00	0	0
Total For FRD30U									0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.04500	85.73683	5.04500	85.71484			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	98.41920	4.95500	98.39444			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				100.15174		100.14850			0.00	183,800,000,000	91,909,488,400
Total FRJ20 SPOT									0.00	183,800,000,000	91,909,488,400
Total For FRJ20									0.00	183,800,000,000	91,909,488,400
FRJ21 On 15/09/2021 Spot Bond				100.89967		100.87541			0.00	0	150,000,000
Total FRJ21 SPOT									0.00	0	150,000,000
Total For FRJ21									0.00	0	150,000,000
FRJ22 On 07/03/2022 Spot Bond				101.65703		101.63290			0.00	100,000,000	50,000,000
Total FRJ22 SPOT									0.00	100,000,000	50,000,000
Total For FRJ22									0.00	100,000,000	50,000,000
FRJ23 On 31/07/2023 Spot Bond				102.67959		102.65762			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ24 On 14/02/2024 Spot Bond				101.00177		100.97849			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				103.59065		103.56551			0.00	0	340,000,000
Total FRJ25 SPOT									0.00	0	340,000,000
Total For FRJ25									0.00	0	340,000,000
FRJ26 On 14/02/2026 Spot Bond				100.52331		100.49953			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				103.85070		103.82764			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				101.04221		101.01800			0.00	0	0
Total FRJ29 SPOT									0.00	0	0
Total For FRJ29									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRS10C On 15/01/2024 Spot Bond			3.80800	104.78622	3.80800	104.71989				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10V On 31/01/2038 Spot Bond			4.20000	109.38913	4.20000	109.36379				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10K On 23/01/2024 Spot Bond				101.46669		101.44472				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10L On 23/01/2024 Spot Bond				101.46669		101.44472				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10I On 31/01/2038 Spot Bond			4.34000	107.24750	4.34000	107.22227				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10S On 07/12/2033 Spot Bond			4.32000	212.31976	4.32000	212.26977				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11C On 31/01/2038 Spot Bond			5.13000	96.07021	5.13000	96.04560				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11Z On 07/12/2033 Spot Bond			4.35000	211.63249	4.35000	211.58251				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11A On 31/01/2025 Spot Bond			4.38000	128.92734	4.37000	128.96071				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11E On 31/01/2038 Spot Bond			3.70500	117.38445	3.70500	117.35882				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11G On 31/01/2038 Spot Bond			4.73000	101.54302	4.73000	101.51807				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.47000	208.91048	4.47000	208.86046				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.52000	207.78897	4.52000	207.73894				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12(On 31/01/2025 Spot Bond			3.91000	115.53301	3.90000	115.56452				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			4.55000	207.11958	4.55000	207.06954				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			5.70000	88.88080	5.70000	88.85669				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			5.22000	163.36221	5.18000	163.80354				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			5.23000	94.75866	5.23000	94.73413				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			4.74000	169.27567	4.70000	169.73770				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13(On 31/03/2028 Spot Bond			4.80000	168.52330	4.76000	168.98267				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13(On 07/12/2033 Spot Bond			5.06000	196.13500	5.06000	196.08497				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13(On 24/03/2020 Spot Bond				105.37193		104.61554				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS13(On 31/01/2038 Spot Bond			5.16000	95.67443	5.16000	95.64984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.41500	92.38964	5.41500	92.36528				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	98.35112	4.96000	98.32635				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			4.61000	170.91901	4.57000	171.38681				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			4.83000	200.99786	4.83000	200.94781				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			4.74000	169.27567	4.70000	169.73770				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			4.74000	169.27567	4.70000	169.73770				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.03000	165.67430	4.99000	166.12371				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			4.68000	127.02934	4.67000	127.06106				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			3.75000	157.50030	3.75000	157.46570				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			5.09000	164.94015	5.05000	165.38699				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			5.13000	164.45277	5.09000	164.89793				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			4.65000	127.21770	4.64000	127.24960				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.55000	171.68360	4.51000	172.15408				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			5.14000	164.33119	5.10000	164.77591				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				14.19750		14.05492				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				16.11971		16.03826				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				18.95912		18.85130				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				21.41631		21.34290				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond				12.89118		12.75761				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				14.47052		14.38192				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				17.01846		16.90851				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				19.18240		19.10109				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				11.36390		11.24542				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				11.33569		11.21664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168: On 01/08/2021 Spot Bond				10.57570		10.43605				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				22.08710		21.42819				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				101.74434		101.72071				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				101.85377		101.82861				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				107.55479		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				94.08889		94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174: On 26/01/2024 Spot Bond				15.25884		15.16149				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				15.25883		15.16147				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				18.34772		18.24663				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				100.22014		100.19298				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180: On 27/09/2025 Spot Bond				99.99961		99.97573				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				99.75666		99.46400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond				101.67079		101.11484				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				114.69904		112.62251				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				110.48875		108.19389				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				120.25457		118.62436				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				116.76195		114.66127				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 16/03/2020 Spot Bond				113.91356		112.56356				0.00	0	0
Total FRS190 SPOT										0.00	0	0
Total For FRS190										0.00	0	0
FRS190 On 16/03/2020 Spot Bond				112.35388		110.65569				0.00	0	0
Total FRS191 SPOT										0.00	0	0
Total For FRS191										0.00	0	0
FRS191 On 19/03/2020 Spot Bond				102.43740		102.14683				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond				110.95671		108.94475				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS193 On 19/06/2026 Spot Bond				58.02171		56.69956				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond				47.28154		47.46069				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond				101.19034		101.16776				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond				105.42629		103.51625				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond				101.29818		101.27353				0.00	4,800,000,000	1,200,000,000
Total FRS199 SPOT										0.00	4,800,000,000	1,200,000,000
Total For FRS199										0.00	4,800,000,000	1,200,000,000
FRS200 On 12/08/2025 Spot Bond				101.12747		101.10250				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS200 On 06/08/2025 Spot Bond				100.77570		100.75019				0.00	800,000,000	200,000,000
Total FRS201 SPOT										0.00	800,000,000	200,000,000
Total For FRS201										0.00	800,000,000	200,000,000
FRS201 On 23/08/2025 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 04/03/2020 Spot Bond				102.49435		100.63675				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				99.33194		99.41061				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				99.25218		99.07631				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.46000	299.00394	3.46000	298.94044				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.35000	300.22342	3.35000	300.16056				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.07000	292.34887	4.07000	292.28198				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			3.54000	158.24090	3.54000	158.20702				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				101.41565		101.39214				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			3.24000	159.30640	3.24000	159.27357				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				101.26942		101.24537				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	102.51822	4.18000	102.49453				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			3.84000	109.93209	3.84000	109.90761				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			3.84000	132.42546	3.83000	132.46187				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			3.87000	132.22831	3.86000	132.26454				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.26000	290.31262	4.26000	290.24471				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			7.45800	103.46411	7.46300	103.44248				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			7.55000	101.05344	7.55500	101.02815				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			7.97000	99.92016	7.97500	99.88389				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			8.27500	113.46834	8.28000	113.42107				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			9.27000	103.76901	9.27500	103.72101			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			8.74000	103.82058	8.74500	103.76987			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			8.80000	108.02552	8.80500	107.97178		17,600,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,000
Total FRX27 SPOT								17,600,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,000
Total For FRX27								17,600,000,000,000.00	2,000,000,000	2,000,000,000	2,000,000,000
FRX28 On 26/07/2028 Spot Bond			9.12000	107.68259	9.12500	107.62543			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			9.38000	103.92871	9.38000	103.90282			0.00	0	720,000,000
Total FRX30 SPOT									0.00	0	720,000,000
Total For FRX30									0.00	0	720,000,000
FRX31 On 21/02/2031 Spot Bond			9.55000	100.59465	9.54500	100.60338			0.00	0	770,000,000
Total FRX31 SPOT									0.00	0	770,000,000
Total For FRX31									0.00	0	770,000,000
FRX32 On 31/03/2032 Spot Bond			9.59000	106.60860	9.59000	106.58132			0.00	0	0
Total FRX32 SPOT									0.00	0	0
Total For FRX32									0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.55000	81.19742	10.55000	81.17461			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				100.93272		100.91018			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				101.01225		100.98928			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond				100.79737		100.77556				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				100.20226		100.17904				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				100.65449		100.63105				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond				100.86825		100.84457				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				102.92300		102.89892				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				101.53081		101.50311				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond				100.73558		100.71141				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				100.74423		100.71979				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				100.80039		100.77418				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				100.86943		100.84105				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				100.91253		100.88280				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB15U SPOT										0.00	0	0
Total For GRB15U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	102.96469	4.15000	102.94091				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				102.91937		102.89537				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				102.03109		102.00812				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				100.52991		100.50975				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				102.10101		102.07963				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				101.58495		101.56007				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				102.02194		102.00010				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				103.08217		103.05976				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			8.92000	108.61889	8.92500	108.57585				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				100.58757		100.56383				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				101.25927		101.23385				0.00	0	6,250,000,000
Total GRT19 SPOT										0.00	0	6,250,000,000
Total For GRT19										0.00	0	6,250,000,000
GRT20 On 03/04/2024 Spot Bond				100.98617		100.96397				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.82000	99.70046	9.82500	99.65647				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				101.70653		101.68343				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				101.96243		101.93871				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				100.41136		100.38641				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				100.51239		100.48667				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond				101.74017		101.71400				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				100.10726		100.08624				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				100.37486		100.35065				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				100.38395		100.35920				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				100.82822		100.80298				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				100.68555		100.66133				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				101.64544		101.62236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond				101.68594		101.66228				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				101.74596		101.72144				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				99.99991		99.97859				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
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				101.88252		101.86099				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				100.64504		100.62138				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HIL01U SPOT										0.00	0	0
Total For HIL01U										0.00	0	0
HILB04 On 01/11/2019 Spot Bond				101.33146		101.30859				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				101.89533		101.87160				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				101.91883		101.89479				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				100.08569		100.06387				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				99.93224		99.90950				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond				100.43086		100.40535				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				100.26230		100.23575				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				100.26082		100.23441				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900				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				101.01409		100.98653				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF11 On 31/03/2023 Spot Bond				99.93185		99.90897				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				99.93456		99.91262				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			7.49000	103.32970	7.49500	103.30496				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	56.65901	100.00000	56.53429				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.85000	294.72823	3.85000	294.66253				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.16000	294.36534	4.16000	294.29728				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			4.37500	95.67896	4.37500	95.65616				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			10.67000	90.96852	10.66500	90.97680				0.00	0	10,690,000,000
Total HWAY34 SPOT										0.00	0	10,690,000,000
Total For HWAY34										0.00	0	10,690,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.51165	100.00000	10.48851				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			10.70000	90.47959	10.69500	90.48859				0.00	0	24,900,000,000
Total HWAY35 SPOT										0.00	0	24,900,000,000
Total For HWAY35										0.00	0	24,900,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.51135	100.00000	10.48822				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF10 On 30/09/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWF10U SPOT										0.00	0	0
Total For HWF10U										0.00	0	0
HWF11 On 15/07/2022 Spot Bond				101.78491		101.76183				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				101.47870		101.45588				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	110.19800	10.00000	110.16900				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0
Total For HWY023/R197										0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.23000	136.50722	3.22000	136.54725			404,647,892,714,000.00	744,473,031,800	324,069,615,900	
Total I2025 SPOT									14,647,892,714,000.00	744,473,031,800	324,069,615,900	
Total For I2025									14,647,892,714,000.00	744,473,031,800	324,069,615,900	
I2029 On 31/03/2029 Spot Bond			3.42500	101.27272	3.42000	101.29457			156,804,455,590,000.00	45,782,322,800	68,456,528,900	
Total I2029 SPOT									16,804,455,590,000.00	45,782,322,800	68,456,528,900	
Total For I2029									16,804,455,590,000.00	45,782,322,800	68,456,528,900	
I2033 On 28/02/2033 Spot Bond			3.54500	101.68879	3.54500	101.66685			498,679,366,423,000.00	140,671,189,400	80,630,594,700	
Total I2033 SPOT									18,679,366,423,000.00	140,671,189,400	80,630,594,700	
Total For I2033									18,679,366,423,000.00	140,671,189,400	80,630,594,700	
I2038 On 31/01/2038 Spot Bond			3.58000	119.51272	3.58000	119.48702			123,018,417,312,000.00	34,362,686,400	237,049,756,700	
Total I2038 SPOT									13,018,417,312,000.00	34,362,686,400	237,049,756,700	
Total For I2038									13,018,417,312,000.00	34,362,686,400	237,049,756,700	
I2046 On 31/03/2046 Spot Bond			3.60000	110.88445	3.60000	110.86049			168,460,943,120,000.00	324,572,484,200	154,639,967,700	
Total I2046 SPOT									18,460,943,120,000.00	324,572,484,200	154,639,967,700	
Total For I2046									18,460,943,120,000.00	324,572,484,200	154,639,967,700	
I2050 On 31/12/2050 Spot Bond			3.62000	115.30142	3.62000	115.27649			244,378,986,064,000.00	67,508,007,200	227,567,006,829	
Total I2050 SPOT									14,378,986,064,000.00	67,508,007,200	227,567,006,829	
Total For I2050									14,378,986,064,000.00	67,508,007,200	227,567,006,829	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IB105U SPOT									0.00	0	0	
Total For IB105U									0.00	0	0	
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total IB107U SPOT									0.00	0	0	
Total For IB107U									0.00	0	0	
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond				100.73134		100.70731				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			8.39500	104.67720	8.40000	104.64198				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				101.10417		101.07993				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	101.69916	8.70500	101.67536				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	101.52704	7.84000	101.50561				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				100.80869		100.78524				0.00	0	0
Total IBL108 SPOT										0.00	0	0
Total For IBL108										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.92000	293.96862	3.92000	293.90255				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	100.46338	8.12000	100.44118				0.00	0	15,000,000

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 IBL110 SPOT										0.00	0	15,000,000
Total For IBL110										0.00	0	15,000,000
IBL112 On 21/05/2020 Spot Bond				101.07927		100.99384				0.00	39,400,000,000	19,700,000,000
Total IBL112 SPOT										0.00	39,400,000,000	19,700,000,000
Total For IBL112										0.00	39,400,000,000	19,700,000,000
IBL113 On 21/05/2021 Spot Bond				100.82785		100.80459				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				101.18789		101.16401				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				100.85080		100.82692				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond				100.15454		100.01875				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				101.43417		101.41231				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				100.96023		100.93659				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				101.74950		101.72719				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				101.14879		101.12602				0.00	0	17,700,000,000
Total IBL123 SPOT										0.00	0	17,700,000,000
Total For IBL123										0.00	0	17,700,000,000
IBL124 On 14/02/2024 Spot Bond				101.00773		100.98431				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				99.89907		99.87860				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				101.81242		101.78978				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond				100.87117		100.84716				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				101.76420		101.74175				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				101.07490		101.05319				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				101.04975		101.02548				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond				100.33445		100.30986				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.29000	159.12820	3.29000	159.09521				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900				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			8.23500	101.11553	8.24000	101.09178				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			7.99500	102.25469	8.00000	102.22884				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			9.04000	105.44543	9.04500	105.40182				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				101.74065		101.71857				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			3.39000	158.77254	3.39000	158.73919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond				101.34813		101.32499				0.00	59,800,000,000	29,930,000,000
Total IBL75 SPOT										0.00	59,800,000,000	29,930,000,000
Total For IBL75										0.00	59,800,000,000	29,930,000,000
IBL77 On 25/11/2020 Spot Bond				101.63712		101.61432				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			9.13000	105.82099	9.13500	105.78163				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond				101.98883		101.96545				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.97500	107.17761	7.98000	107.14705				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	37.33415	100.00000	37.25196				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				100.80006		100.77368				0.00	400,000,000	100,000,000
Total IBL89 SPOT										0.00	400,000,000	100,000,000
Total For IBL89										0.00	400,000,000	100,000,000
IBL92 On 12/01/2020 Spot Bond				101.84401		101.82045				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				101.49526		101.47051				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	0.00000				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				99.87088		99.84903				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL97 SPOT										0.00	0	0
Total For IBL97										0.00	0	0
IBL98 On 03/10/2023 Spot Bond				101.56421		101.54237				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			8.82000	103.89745	8.82500	103.87214				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	9.98057	100.00000	9.95860				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			8.02500	103.90706	8.03000	103.87967				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				100.86381		100.84158				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			9.12000	104.98515	9.12500	104.93927				0.00	0	10,882,995,400
Total IDCG06 SPOT										0.00	0	10,882,995,400
Total For IDCG06										0.00	0	10,882,995,400
IDCG07 On 13/11/2020 Spot Bond				101.24149		101.21814				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			11.46000	103.02031	11.45500	103.01990				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				100.68729		100.66445				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				100.52324		100.49760				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			9.62000	109.35745	9.62500	109.30284				0.00	0	6,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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				101.97191		101.94993				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				102.22445		102.20148				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				101.04032		101.01727				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				101.50622		101.48234				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond				102.29938		102.27522				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				101.18323		101.15928				0.00	0	10,000,000,000
Total IDCG17 SPOT										0.00	0	10,000,000,000
Total For IDCG17										0.00	0	10,000,000,000
IDCG18 On 12/03/2022 Spot Bond				100.33947		100.31453				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond				100.35364		100.32776				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP06 On 17/10/2019 Spot Bond			4.00000	101.77693	4.00000	101.76580				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				100.25977		100.23345				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U 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	7.71608	100.00000	7.69902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.52000	103.40157	8.52500	103.35721				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			8.13500	104.86641	8.14000	104.83638				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN281U On 28/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN281U SPOT										0.00	0	0
Total For IN281U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
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				70.07395		70.07395				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900				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				100.60347		100.57784				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				101.31894		101.29615				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				101.41418		101.38974				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				100.66210		100.63918				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2020 Spot Bond				88.99721		88.96739				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				101.25666		101.23497				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				101.59423		101.56320				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond				102.85411		102.82656				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond				103.14333		103.11505				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			10.27500	104.72008	10.28000	104.68516				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				103.36587		103.40577				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC26U On 08/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC26U SPOT										0.00	0	0
Total For IPC26U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900				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				100.54388		100.51845				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				100.41211		100.38592				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				100.24312		100.21618				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond				100.01752		100.06493				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				100.01861		100.06574				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				100.01971		100.06655				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				100.23194		100.20612				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				100.90593		100.87992				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				100.26388		100.23720				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				101.25496		101.23114				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				101.77549		101.75182				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				101.09046		101.06637				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				101.10272		101.07835				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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				100.04317		100.02158				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				100.43867		100.41663				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				99.91037		99.88777				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPFC25 On 25/10/2019 Spot Bond				101.28526		101.26518				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	100.43140	2.75000	100.42394				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			6.70000	146.56430	6.66000	146.94770				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV026 On 27/09/2019 Spot Bond				100.00000		99.97436				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			5.23000	123.63153	5.22000	123.66037				0.00	0	0
Total IV030 SPOT										0.00	0	0
Total For IV030										0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.23000	123.63153	5.22000	123.66037				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				100.43312		100.40382				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond				103.00324		102.97501				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			10.17500	104.43523	10.18000	104.40065				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				105.82224		108.69906				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond				106.02424		105.99874				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				100.04612		100.08600				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			5.49000	151.52612	5.49000	151.48583				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				104.02015		103.99596				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			10.52500	102.48925	10.53000	102.45170				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				105.95639		105.93030				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			10.41500	108.27342	10.42000	108.23387				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				101.75238		101.72200				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			4.44000	155.09691	4.44000	155.05999				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond				102.18288		102.22581				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				100.21119		100.18171				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.40000	161.20580	5.36000	161.63960				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
IVA959 On 26/09/2019 Spot Bond			7.15000	7.15000	7.15000	99.88260				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	99.66809	7.15000	99.60975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA961 SPOT										0.00	0	0
Total For IVA961										0.00	0	0
IVA962 On 17/10/2019 Spot Bond			7.15000	99.53206	7.15000	99.47388				0.00	0	0
Total IVA962 SPOT										0.00	0	0
Total For IVA962										0.00	0	0
IVA963 On 24/10/2019 Spot Bond			7.15000	99.39641	7.15000	99.33838				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	99.25086	7.25000	99.19220				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	99.11408	7.25000	99.05558				0.00	0	0
Total IVA965 SPOT										0.00	0	0
Total For IVA965										0.00	0	0
IVA966 On 14/11/2019 Spot Bond			7.25000	98.97768	7.25000	98.91934				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	98.55130	7.35000	98.49266				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	98.41458	7.35000	98.35611				0.00	0	0
Total IVA970 SPOT										0.00	0	0
Total For IVA970										0.00	0	0
IVA975 On 07/01/2020 Spot Bond			7.45000	97.88226	7.45000	97.82363				0.00	0	0
Total IVA975 SPOT										0.00	0	0
Total For IVA975										0.00	0	0
IVA977 On 14/01/2020 Spot Bond			7.45000	97.74556	7.45000	97.68709				0.00	0	0
Total IVA977 SPOT										0.00	0	0
Total For IVA977										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900				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				99.93312		99.91065				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			8.04500	103.80337	8.05000	103.77265				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC049 On 21/11/2019 Spot Bond				100.89788		100.87272				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				100.28738		100.26605				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond				101.29656		101.27086				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				100.80047		100.77427				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			8.89500	107.02500	8.90000	106.98953				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				99.92921		99.90540				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				101.54813		101.52134				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				99.92801		99.90379				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				100.44435		100.41756				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				100.34350		100.31661				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				99.92881		99.90486				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				101.76778		101.74221				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.54500	105.29935	8.55000	105.26778				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				100.90356		100.87960				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond				100.27715		100.24926				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				101.07943		101.05292				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	102.43447	8.02000	102.41231				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				101.40755		101.38418				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				101.61735		101.59434				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				101.51131		101.48604				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				100.73721		100.71034				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond				101.96059		101.93738				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				100.57060		100.54510				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				100.48096		100.45615				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond				100.54925		100.52465				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond				100.01649		100.06419				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				100.35276		100.32519				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				100.35088		100.32344				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond				100.32086		100.28895				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				101.17596		101.15365				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				101.54086		101.51777				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				100.65861		100.63419				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				99.89839		99.87779				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				100.02099		100.00001				0.00	0	0

Contract 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				99.79170		99.77034				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				101.14427		101.12057				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				100.90910		100.88506				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				100.24591		100.21870				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond				100.15408		100.12898				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond				100.59272		100.57201				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				101.61109		101.58319				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				100.19400		100.05312				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				99.92961		99.90593				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			8.25000	107.99939	8.25500	107.96591				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				100.80969		100.78503				0.00	0	5,370,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP008 SPOT										0.00	0	5,370,500
Total For KAP008										0.00	0	5,370,500
KAP008 On 24/05/2020 Spot Bond				100.77892		100.75339				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond				100.54075		100.51480				0.00	0	24,543,500
Total KAP010 SPOT										0.00	0	24,543,500
Total For KAP010										0.00	0	24,543,500
KAP010 On 01/12/2022 Spot Bond				100.61116		100.58505				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 On 24/05/2022 Spot Bond				100.74005		100.71575				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP013 On 19/07/2024 Spot Bond				101.66980		101.64589				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP014 On 24/10/2022 Spot Bond				101.85249		101.82850				0.00	0	30,000,000
Total KAP11 SPOT										0.00	0	30,000,000
Total For KAP11										0.00	0	30,000,000
KSB009 On 05/08/2020 Spot Bond				102.25610		102.22844				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			9.61000	127.01881	9.61500	126.95482				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				101.42684		101.40283				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			8.04500	103.39703	8.05000	103.37368				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	103.12485	9.62000	103.09812				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.80562	9.71000	100.77985				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond				105.44914		105.42581				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				100.86325		100.83978				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				100.36422		100.41275				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				103.26718		103.31449				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			8.58000	106.89548	8.58500	106.85882				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				101.10096		101.07747				0.00	0	15,000,000
Total LBK22 SPOT										0.00	0	15,000,000
Total For LBK22										0.00	0	15,000,000
LBK23 On 05/09/2022 Spot Bond				102.68123		102.65608				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			8.95000	110.11008	8.95500	110.06315				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond				100.41966		100.46810				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				101.37203		101.41896				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			10.11000	106.42994	10.11000	106.40142				0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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			8.70500	106.08139	8.71000	106.04086				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond				100.15835		100.02208				0.00	0	398,400,000
Total LBK30 SPOT										0.00	0	398,400,000
Total For LBK30										0.00	0	398,400,000
LBK31 On 20/09/2023 Spot Bond				100.77270		100.63532				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				101.21581		101.19119				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				101.06427		101.03740				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				100.02224		99.99991				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				100.04083		100.02045				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				100.04445		100.02217				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			7.62500	102.36804	7.63000	102.34298				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				101.18500		101.15768				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			8.98000	102.97417	8.98500	102.93623				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				101.79679		101.77440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond				103.42257		103.39839				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond				103.76443		103.73888				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				101.98951		101.96571				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			12.57500	105.40689	12.58000	105.37048				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				101.58934		101.55338				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				101.40676		101.37491				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				101.57659		101.54091				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LOM01 On 25/11/2019 Spot Bond				101.29913		101.27063				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				101.75034		101.72055				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LRFA2 On 20/11/2019 Spot Bond				100.89361		100.86892				0.00	0	0
Total LRFA2 SPOT										0.00	0	0
Total For LRFA2										0.00	0	0
LRFB2 On 20/11/2019 Spot Bond				101.05577		101.03103				0.00	0	10,000,000
Total LRFB2 SPOT										0.00	0	10,000,000
Total For LRFB2										0.00	0	10,000,000
LRFC2 On 20/11/2019 Spot Bond				101.01014		100.98232				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				101.13283		101.11139				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				100.38757		100.36395				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				101.27690		101.25573				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				99.66082		99.64087				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				98.79436		98.77491				0.00	0	0
Total MAQ153 SPOT										0.00	0	0
Total For MAQ153										0.00	0	0
MAQ15 On 30/09/2019 Spot Bond				99.94322		99.92430				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				99.77833		99.75986				0.00	0	0
Total MAQ158 SPOT										0.00	0	0
Total For MAQ158										0.00	0	0
MAQ15 On 18/10/2019 Spot Bond				99.61891		99.60076				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MAQ159 SPOT										0.00	0	0
Total For MAQ159										0.00	0	0
MAQ16 On 21/10/2019 Spot Bond				99.54952		99.52905				0.00	0	0
Total MAQ160 SPOT										0.00	0	0
Total For MAQ160										0.00	0	0
MAQ16 On 25/10/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ161 SPOT										0.00	0	0
Total For MAQ161										0.00	0	0
MBF05: On 28/09/2019 Spot Bond				99.94040		99.92034				0.00	0	0
Total MBF053 SPOT										0.00	0	0
Total For MBF053										0.00	0	0
MBF05: On 27/03/2020 Spot Bond				100.27651		100.25721				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05: On 28/08/2020 Spot Bond				100.87052		100.84746				0.00	0	10,000,000
Total MBF057 SPOT										0.00	0	10,000,000
Total For MBF057										0.00	0	10,000,000
MBF05: On 21/05/2021 Spot Bond				101.09258		101.07006				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				100.85734		100.83465				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				100.38274		100.35938				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				100.39638		100.37227				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBP03: On 11/04/2020 Spot Bond				101.76972		101.74764				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				100.71365		100.69010				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				101.26513		101.24239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond				100.77436		100.75099				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				100.78854		100.76477				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond				101.66612		101.64402				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				101.38606		101.36414				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				101.33080		101.30873				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				99.99995		99.97970				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				99.99994		99.97942				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				100.81021		100.78717				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				100.70919		100.68577				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				99.99997		99.97972				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				99.99996		99.97944				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				100.77092		100.74778				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond				112.49932		112.46767				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			8.11000	102.93439	8.11500	102.90496				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0 On 01/06/2020 Spot Bond				100.86014		100.83409				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			11.07000	102.35854	11.07500	102.30724				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			9.38000	104.98968	9.38500	104.95087				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				103.69947		103.67518				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				100.21526		100.18863				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				112.58048		112.54863				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				102.46625		102.44449				0.00	0	30,000,000
Total MTN06 SPOT										0.00	0	30,000,000
Total For MTN06										0.00	0	30,000,000
MTN07 On 13/07/2022 Spot Bond				103.45515		103.43212				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				102.65244		102.63072				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				102.99633		102.97308				0.00	0	9,348,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN09 SPOT										0.00	0	9,348,900
Total For MTN09										0.00	0	9,348,900
MTN10 On 11/10/2024 Spot Bond				103.81162		103.78767				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond				100.92237		100.89808				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				100.23255		100.20678				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				100.56364		100.53734				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				101.06554		101.04200				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				101.09040		101.06631				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				100.64187		100.61730				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				100.65994		100.63471				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				100.68091		100.65493				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				100.56637		100.54055				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond				100.58236		100.55586				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				101.11174		100.98702				0.00	6,000,000,000	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTNC20 SPOT										0.00	6,000,000,000	0
Total For MTNC20										0.00	6,000,000,000	0
MTNC2 On 07/09/2020 Spot Bond				100.52121		100.49729				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWAR(On 22/11/2019 Spot Bond				100.94222		100.91789				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				100.88147		100.85598				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				100.87182		100.84660				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				100.31775		100.18216				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				100.33942		100.20321				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				100.32582		100.18926				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				100.17227		100.03417				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond				100.20389		100.06167				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond				101.45677		101.31093				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				100.15017		100.01496				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				100.15799		100.02177				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond				100.18543		100.04564				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				100.20872		100.06589				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				100.23007		100.08447				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			8.50000	102.27252	8.50500	102.23588				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.51500	103.83504	7.52000	103.81044				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			8.98000	104.98194	8.98500	104.94057				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			10.07000	103.73955	10.07500	103.68720				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				101.62650		101.60478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBG01G SPOT										0.00	0	0
Total For NBG01G										0.00	0	0
NBG02 On 30/04/2024 Spot Bond				101.32600		101.30352				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond				101.34364		101.32085				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			7.70000	104.27713	7.70500	104.25016				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			7.66500	102.55663	7.27500	103.08255				0.00	0	1,100,000,000
Total NBK12A SPOT										0.00	0	1,100,000,000
Total For NBK12A										0.00	0	1,100,000,000
NBK12 On 19/03/2021 Spot Bond			9.38000	100.20167	9.38000	100.17644				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			8.78000	103.66544	8.78500	103.62238				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			7.59500	105.08377	7.60000	105.05418				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			7.84500	103.11653	7.85000	103.08418				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			8.72000	104.19922	8.72500	104.15354				0.00	0	200,000,000
Total NBK16A SPOT										0.00	0	200,000,000
Total For NBK16A										0.00	0	200,000,000
NBK17 On 22/04/2026 Spot Bond			8.81000	109.87743	8.81500	109.82614				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18 On 01/06/2020 Spot Bond			8.46500	103.47649	8.47000	103.44979				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19 On 01/06/2022 Spot Bond			8.37500	106.06427	8.38000	106.02847				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			9.07000	109.67074	9.07500	109.61852				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I/On 25/06/2021 Spot Bond				100.20321		100.18265				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			9.83000	106.22848	9.83500	106.17318				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			8.36000	108.20698	8.36500	108.16892				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			9.34000	109.96035	9.34500	109.90918				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				101.13293		101.10999				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			9.42000	112.34989	9.42500	112.29223				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				101.07156		101.04788				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			8.68000	106.87506	8.68500	106.83545				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				103.80514		103.78145				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	19.28426	100.00000	19.24181				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				104.76723		104.74372				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.63000	111.53297	9.63500	111.47927				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			8.32000	106.97050	8.32500	106.93007				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				101.39861		101.37559				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			9.07000	108.80326	9.07500	108.75080				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			8.31500	105.62796	8.32000	105.58594				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				101.82773		101.80459				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			8.35000	107.21794	8.35500	107.17659				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				100.95649		100.93123				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				102.12847		102.10566				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				102.80587		102.78222				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				105.45503		105.43131				0.00	0	126,000,000
Total NBK36B SPOT										0.00	0	126,000,000
Total For NBK36B										0.00	0	126,000,000
NBK38I On 02/08/2021 Spot Bond				102.56982		102.54753				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.84500	59.24090	10.85000	59.21060				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				105.74680		105.72368				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				101.01153		100.98910				0.00	0	10,000,000
Total NBK41B SPOT										0.00	0	10,000,000
Total For NBK41B										0.00	0	10,000,000
NBK42I On 21/02/2022 Spot Bond				101.82004		101.79682				0.00	300,000,000	100,000,000
Total NBK42B SPOT										0.00	300,000,000	100,000,000
Total For NBK42B										0.00	300,000,000	100,000,000
NBK43I On 20/02/2024 Spot Bond				102.97359		102.94995				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				101.14248		101.11989				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				101.87436		101.85145				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				102.16879		102.14515				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				102.81627		102.79205				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				101.01559		100.99314				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				101.39513		101.37222				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				101.44663		101.42326				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond				100.82373		100.80058				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond				100.87950		100.85585				0.00	0	20,000,000
Total NBK52B SPOT										0.00	0	20,000,000
Total For NBK52B										0.00	0	20,000,000
NBK53I On 21/02/2026 Spot Bond				101.24597		101.22226				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				100.87460		100.85006				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				102.42742		102.40522				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				101.25623		101.23417				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				101.27787		101.25542				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				101.29479		101.27203				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				101.31960		101.29641				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				100.17058		100.03272				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

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			10.01500	102.48393	10.02000	102.43845			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond				100.16964		100.03191			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.05000	101.75368	10.05500	101.70840			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				100.17058		100.03272			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				100.17196		100.03391			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				100.17382		100.03554			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				100.14182		100.00397			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				100.68020		100.65703			0.00	0	0
Total NDAL01 SPOT									0.00	0	0
Total For NDAL01									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED03U SPOT									0.00	0	0
Total For NED03U									0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED17 On 14/10/2019 Spot Bond				101.99317		101.96658				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				101.96732		101.94058				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				101.64991		101.62876				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			8.67500	104.55603	8.68000	104.52821				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				107.78581		107.75605				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDT1 On 26/11/2021 Spot Bond				108.04283		108.01306			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NET52 On 23/01/2020 Spot Bond				101.47316		101.42985			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				104.12536		104.17119			0.00	0	230,000,000
Total NGL01 SPOT									0.00	0	230,000,000
Total For NGL01									0.00	0	230,000,000
NGL02 On 15/03/2022 Spot Bond				105.18663		105.15941			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				100.93369		100.90321			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				104.15153		104.01379			0.00	0	30,544,000
Total NGL04 SPOT									0.00	0	30,544,000
Total For NGL04									0.00	0	30,544,000
NGL05 On 26/07/2023 Spot Bond				103.02038		102.99539			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				100.91718		100.89002			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				102.07744		102.05216			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				104.25690		104.22790			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				102.12284		102.09053			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				100.40858		100.37964			0.00	0	0
Total NGT103 SPOT									0.00	0	0
Total For NGT103									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGT10 On 15/01/2025 Spot Bond				103.21721		103.18555			0.00	0	0
Total NGT104 SPOT									0.00	0	0
Total For NGT104									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.02094	13.50000	104.98366			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				102.06677		102.03864			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				102.16584		102.13631			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				101.60519		101.57973			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				101.83650		101.80731			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				100.81781		100.79106			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				100.93448		100.90406			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				100.40910		100.37750			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				100.46016		100.43248			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			4.52000	207.78897	4.52000	207.73894			0.00	0	0
Total NI202 SPOT									0.00	0	0
Total For NI202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NI210 On 31/03/2028 Spot Bond			4.11000	177.41118	4.07000	177.90186				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			3.98500	131.47568	3.97500	131.51126				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			4.27500	94.20956	4.27000	94.22739				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	101.54302	4.73000	101.51807				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			4.09000	130.79274	4.08000	130.82772				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.48000	128.29112	4.47000	128.32392				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.58000	171.30082	4.54000	171.76996				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			4.96000	166.53551	4.92000	166.98794				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	105.67439	4.44500	105.64923				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			7.42500	103.14255	7.43000	103.11812				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN010 On 01/10/2020 Spot Bond				99.92007		99.89986				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000
Total For NN010										0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond				100.01170		100.06062				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				100.26560		100.20150				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				99.96021		99.90688				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				108.48550		108.57600				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				100.84624		100.82081				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				100.88147		100.85598				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				100.36250		100.33603				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				100.37459		100.34731				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				102.04560		102.59150				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				96.44606		98.11166				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NNF03 On 01/08/2022 Spot Bond				96.44606		98.11166			0.00	0	4,000,000,000
Total NNF03 SPOT									0.00	0	4,000,000,000
Total For NNF03									0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond				97.79928		98.11993			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				101.09030		101.56700			0.00	0	0
Total NNF05 SPOT									0.00	0	0
Total For NNF05									0.00	0	0
NNF06 On 12/09/2024 Spot Bond				100.00000		100.00000			0.00	0	0
Total NNF06 SPOT									0.00	0	0
Total For NNF06									0.00	0	0
NNF07 On 20/09/2020 Spot Bond				101.31450		101.78320			0.00	0	0
Total NNF07 SPOT									0.00	0	0
Total For NNF07									0.00	0	0
NNF08 On 22/09/2020 Spot Bond				101.18670	100.00000	100.00000			0.00	0	6,000,000,000
Total NNF08 SPOT									0.00	0	6,000,000,000
Total For NNF08									0.00	0	6,000,000,000
NQ1A1 On 22/05/2020 Spot Bond			9.06000	101.87519	9.06500	101.84723			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				100.94347		100.91947			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				100.86602		100.84097			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				100.86706		100.84198			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				100.83289		100.80876			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			8.25500	102.53007	8.26000	102.50411			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2052 Spot Bond				100.86418		100.83918				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				100.90596		100.87979				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				100.88158		100.85609				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			8.45500	102.54805	8.46000	102.52154				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond				100.90601		100.87984				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				101.00318		100.97428				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			8.17500	115.91424	8.18000	115.87464				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			4.05000	186.31472	4.05000	186.27221				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			10.37000	114.90663	10.37500	114.84356				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	15.99723	100.00000	15.96181				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				101.85935		101.83674				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC20 On 27/07/2020 Spot Bond				101.85517		101.83336				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				101.16400		101.14298				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				101.52234		101.49939				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				101.78675		101.76291				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond				99.93526		99.91346				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				100.40849		100.38371				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				100.48954		100.46420				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				100.89028		100.86455				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				100.97342		100.95028				0.00	400,000,000	100,000,000
Total OML02 SPOT										0.00	400,000,000	100,000,000
Total For OML02										0.00	400,000,000	100,000,000
OML03 On 27/11/2019 Spot Bond			7.65000	103.30673	7.65500	103.28449				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				100.57856		100.55244				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			8.12000	100.97149	8.12500	100.94754				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OML06 On 19/03/2022 Spot Bond			8.98000	103.14103	8.98500	103.10504				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			10.22000	103.26101	10.22500	103.21175				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				101.10203		101.07630				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			8.98000	105.28294	8.98500	105.24436				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.32000	104.89998	10.32500	104.84847				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				100.48875		100.46328				0.00	0	0
Total OML11 SPOT										0.00	0	0
Total For OML11										0.00	0	0
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1U On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900			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				100.36176		100.33534			0.00	0	15,000,000
Total PMM38 SPOT									0.00	0	15,000,000
Total For PMM38									0.00	0	15,000,000
PMM44 On 07/11/2019 Spot Bond				101.18593		101.16243			0.00	0	0
Total PMM44 SPOT									0.00	0	0
Total For PMM44									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PMM46U SPOT									0.00	0	0
Total For PMM46U									0.00	0	0
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				100.69777		100.67314			0.00	0	20,000,000
Total PMM48 SPOT									0.00	0	20,000,000
Total For PMM48									0.00	0	20,000,000
PMM50 On 28/02/2020 Spot Bond				100.68158		100.65749			0.00	0	0
Total PMM50 SPOT									0.00	0	0
Total For PMM50									0.00	0	0
PMM51 On 28/02/2022 Spot Bond				100.72195		100.69651			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				100.64627		100.62338			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				101.19213		101.16503			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				100.87536		100.85148			0.00	0	14,444,937
Total PRE2A2 SPOT									0.00	0	14,444,937
Total For PRE2A2									0.00	0	14,444,937
PRE2A: On 20/02/2022 Spot Bond				100.91128		100.88645			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				100.98306		100.95632			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				100.99331		100.96629			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				101.00355		100.97627			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186 On 21/12/2026 Spot Bond			8.27000	114.74370	8.27500	114.68945			330,175,207,684,000.00	2,821,061,089,200	1,169,666,465,400
Total R186 SPOT									10,175,207,684,000.00	821,061,089,200	169,666,465,400
Total For R186									10,175,207,684,000.00	821,061,089,200	169,666,465,400
R197 On 07/12/2023 Spot Bond			2.85000	305.84276	2.85000	305.78281			151,312,868,610,000.00	53,092,234,600	31,789,258,800
Total R197 SPOT									11,312,868,610,000.00	53,092,234,600	31,789,258,800
Total For R197									11,312,868,610,000.00	53,092,234,600	31,789,258,800
R202 On 07/12/2033 Spot Bond			3.52000	231.69079	3.52000	231.64121			64,593,982,816,000.00	18,350,563,300	289,251,052,000
Total R202 SPOT									14,593,982,816,000.00	18,350,563,300	289,251,052,000
Total For R202									14,593,982,816,000.00	18,350,563,300	289,251,052,000
R2023 On 28/02/2023 Spot Bond			7.38000	101.67130	7.38500	101.63593			013,781,252,168,000.00	2,576,393,123,600	1,279,923,247,900
Total R2023 SPOT									13,781,252,168,000.00	576,393,123,600	279,923,247,900
Total For R2023									13,781,252,168,000.00	576,393,123,600	279,923,247,900
R2030 On 31/01/2030 Spot Bond			8.96000	94.85550	8.96000	94.83292			447,288,854,144,000.00	942,777,773,900	665,261,025,600
Total R2030 SPOT									17,288,854,144,000.00	942,777,773,900	665,261,025,600
Total For R2030									17,288,854,144,000.00	942,777,773,900	665,261,025,600
R2032 On 31/03/2032 Spot Bond			9.30000	92.26521	9.30000	92.24230			490,207,315,540,000.00	912,925,517,800	612,207,989,700
Total R2032 SPOT									10,207,315,540,000.00	912,925,517,800	612,207,989,700
Total For R2032									10,207,315,540,000.00	912,925,517,800	612,207,989,700
R2035 On 28/02/2035 Spot Bond			9.55000	95.25706	9.54500	95.27088			090,699,619,460,000.00	1,056,617,761,200	1,355,510,721,900
Total R2035 SPOT									10,699,619,460,000.00	056,617,761,200	355,510,721,900
Total For R2035									10,699,619,460,000.00	056,617,761,200	355,510,721,900
R2037 On 31/01/2037 Spot Bond			9.69500	91.37861	9.68500	91.43206			774,149,134,596,000.00	1,008,163,912,800	863,831,500,000
Total R2037 SPOT									14,149,134,596,000.00	008,163,912,800	363,831,500,000
Total For R2037									14,149,134,596,000.00	008,163,912,800	363,831,500,000
R2040 On 31/01/2040 Spot Bond			9.82000	94.23284	9.81500	94.24950			728,193,829,300,000.00	786,985,115,000	669,512,150,500
Total R2040 SPOT									18,193,829,300,000.00	786,985,115,000	669,512,150,500
Total For R2040									18,193,829,300,000.00	786,985,115,000	669,512,150,500
R2044 On 31/01/2044 Spot Bond			9.87000	91.09630	9.87000	91.07246			787,195,273,634,000.00	788,976,218,200	1,134,687,376,300
Total R2044 SPOT									17,195,273,634,000.00	788,976,218,200	134,687,376,300
Total For R2044									17,195,273,634,000.00	788,976,218,200	134,687,376,300
R2048 On 28/02/2048 Spot Bond			9.85000	90.19789	9.84500	90.21711			639,068,929,305,000.00	1,486,199,891,300	2,478,621,227,300
Total R2048 SPOT									19,068,929,305,000.00	486,199,891,300	478,621,227,300
Total For R2048									19,068,929,305,000.00	486,199,891,300	478,621,227,300
R207 On 15/01/2020 Spot Bond			6.90000	101.51406	6.90000	101.49527			485,760,000,000,000.00	70,400,000,000	37,468,701,300
Total R207 SPOT									15,760,000,000,000.00	70,400,000,000	37,468,701,300
Total For R207									15,760,000,000,000.00	70,400,000,000	37,468,701,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			6.65000	100.08687	6.65000	100.06898			997,364,678,170,000.00	1,202,611,229,800	665,643,429,700
Total R208 SPOT									17,364,678,170,000.00	202,611,229,800	665,643,429,700
Total For R208									17,364,678,170,000.00	202,611,229,800	665,643,429,700
R209 On 31/03/2036 Spot Bond			9.55000	72.80256	9.54500	72.81678			227,646,038,010,000.00	1,175,669,742,200	1,104,121,170,600
Total R209 SPOT									17,646,038,010,000.00	175,669,742,200	104,121,170,600
Total For R209									17,646,038,010,000.00	175,669,742,200	104,121,170,600
R210 On 31/03/2028 Spot Bond			3.40000	187.11773	3.36000	187.64293			14,544,506,400,000.00	4,277,796,000	47,106,001,400
Total R210 SPOT									14,544,506,400,000.00	4,277,796,000	47,106,001,400
Total For R210									14,544,506,400,000.00	4,277,796,000	47,106,001,400
R212 On 31/01/2022 Spot Bond			2.74000	161.10207	2.74000	161.07102			736,088,782,204,000.00	633,609,044,600	341,343,022,300
Total R212 SPOT									16,088,782,204,000.00	633,609,044,600	341,343,022,300
Total For R212									16,088,782,204,000.00	633,609,044,600	341,343,022,300
R213 On 28/02/2031 Spot Bond			9.16000	85.40644	9.15500	85.41668			520,161,579,320,000.00	602,637,727,000	393,395,350,300
Total R213 SPOT									10,161,579,320,000.00	602,637,727,000	393,395,350,300
Total For R213									10,161,579,320,000.00	602,637,727,000	393,395,350,300
R214 On 28/02/2041 Spot Bond			9.80500	71.10314	9.80000	71.11824			850,685,062,059,000.00	1,004,659,363,800	767,551,198,500
Total R214 SPOT									10,685,062,059,000.00	1,004,659,363,800	767,551,198,500
Total For R214									10,685,062,059,000.00	1,004,659,363,800	767,551,198,500
RCG01 On 24/10/2019 Spot Bond				101.58162		101.56054			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0
Total For RDF12U									0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF13U SPOT									0.00	0	0
Total For RDF13U									0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF14U SPOT									0.00	0	0
Total For RDF14U									0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF15U SPOT									0.00	0	0
Total For RDF15U									0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF18U SPOT									0.00	0	0
Total For RDF18U									0.00	0	0
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF19U SPOT									0.00	0	0
Total For RDF19U									0.00	0	0
RDFB0 On 27/11/2019 Spot Bond				100.96836		100.94595			0.00	0	0
Total RDFB05 SPOT									0.00	0	0
Total For RDFB05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0 On 30/09/2019 Spot Bond				99.94161		99.92195			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				101.13086		101.05394			0.00	1,800,000,000	900,000,000
Total RDFB08 SPOT									0.00	1,800,000,000	900,000,000
Total For RDFB08									0.00	1,800,000,000	900,000,000
RDFB0 On 02/12/2021 Spot Bond				100.60095		100.57525			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				100.30049		100.28052			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond				100.89855		100.87731			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				100.72905		100.70421			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				100.80813		100.78371			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				100.35162		100.32588			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				100.51443		100.48920			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				101.16937		101.14651			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				101.07148		101.04780			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				101.29125		101.26711			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB1 On 22/03/2022 Spot Bond				100.01442		100.06266			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				100.01699		100.06455			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				100.01966		100.06650			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				99.93424		99.91211			0.00	0	0
Total RDFB22 SPOT									0.00	0	0
Total For RDFB22									0.00	0	0
RDFB2 On 22/08/2022 Spot Bond				100.82037		100.79665			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				100.84948		100.82494			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				101.62235		101.60169			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				100.93233		100.91022			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				100.50049		100.47696			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				101.30147		101.27985			0.00	0	0
Total RDFC49 SPOT									0.00	0	0
Total For RDFC49									0.00	0	0
REB16 On 21/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total REB16U SPOT									0.00	0	0
Total For REB16U									0.00	0	0
REBC1 On 21/11/2019 Spot Bond				100.84053		100.81663			0.00	0	0
Total REBC15 SPOT									0.00	0	0
Total For REBC15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED12 On 12/04/2021 Spot Bond				102.54761		102.51472			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				102.77759		102.74516			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				103.12180		103.08515			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				100.34304		100.30912			0.00	0	0
Total RED301 SPOT									0.00	0	0
Total For RED301									0.00	0	0
RED40 On 26/11/2019 Spot Bond				101.08420		101.04897			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				100.71519		100.68078			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				100.42093		100.39723			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				100.52776		100.49808			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				102.93757		102.89654			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				102.78774		102.75393			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				102.13784		102.09511			0.00	0	0
Total RED901 SPOT									0.00	0	0
Total For RED901									0.00	0	0
RES03U On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES03U SPOT									0.00	0	0
Total For RES03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES35 On 25/08/2021 Spot Bond				101.44117		101.41662			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				101.60129		101.57691			0.00	0	60,000,000
Total RES36 SPOT									0.00	0	60,000,000
Total For RES36									0.00	0	60,000,000
RES38 On 01/08/2020 Spot Bond				101.29403		101.26989			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond				101.78121		101.75753			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				100.65839		100.63322			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES45U SPOT									0.00	0	0
Total For RES45U									0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES46U SPOT									0.00	0	0
Total For RES46U									0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.93000	107.26906	7.93500	107.23887			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW23 On 10/12/2023 Spot Bond			9.03000	104.45501	9.03500	104.41245			0.00	0	179,077,900
Total RW23 SPOT									0.00	0	179,077,900
Total For RW23									0.00	0	179,077,900
RW28 On 10/12/2028 Spot Bond			10.78000	99.94432	10.77500	99.94381			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900			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				102.51841		102.49529			0.00	400,000,000	100,000,000
Total SBK18 SPOT									0.00	400,000,000	100,000,000
Total For SBK18									0.00	400,000,000	100,000,000
SBK19 On 24/10/2019 Spot Bond				101.61999		101.59522			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				101.03118		101.00575			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				102.15409		102.12999			0.00	0	19,000,000
Total SBK21 SPOT									0.00	0	19,000,000
Total For SBK21									0.00	0	19,000,000
SBK22 On 28/05/2020 Spot Bond				102.39255		102.36861			0.00	0	32,000,000
Total SBK22 SPOT									0.00	0	32,000,000
Total For SBK22									0.00	0	32,000,000
SBK23 On 28/05/2022 Spot Bond			9.58000	108.36914	9.58500	108.32969			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				104.32443		104.30087			0.00	0	5,980,000,000
Total SBK24 SPOT									0.00	0	5,980,000,000
Total For SBK24									0.00	0	5,980,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond				105.95883		105.93541			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBK26 On 25/04/2021 Spot Bond			8.92500	109.96139	8.93000	109.92770				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				101.32592		101.30301				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				101.13224		101.18088				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			7.70000	106.60897	7.70500	106.57874				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			8.64000	110.67359	8.64500	110.62220				0.00	0	9,480,000,000
Total SBS20 SPOT										0.00	0	9,480,000,000
Total For SBS20										0.00	0	9,480,000,000
SBS21 On 15/05/2026 Spot Bond				104.71068		104.68661				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			8.28500	107.71393	8.29000	107.67130				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			8.98000	98.91841	8.98500	98.87072				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.10000	106.57057	9.10500	106.51671				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.12000	104.06960	9.12500	104.02397				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				101.56647		101.54534				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			7.72000	101.32994	7.72500	101.30737				0.00	0	0
Total SBS37 SPOT										0.00	0	0
Total For SBS37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS38 On 29/01/2025 Spot Bond			8.64000	103.35310	8.64500	103.30806			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.39500	103.61364	9.39000	103.62089			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			7.98000	104.31062	7.98500	104.27871			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond				101.68256		101.66020			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.08500	108.86613	8.09000	108.82866			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			8.66000	113.22953	8.66500	113.17869			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.12500	113.61355	9.13000	113.55599			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				101.79556		101.77280			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0
SBS46 On 15/02/2023 Spot Bond			8.09500	108.65704	8.10000	108.61838			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				102.93670		102.91352			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				101.57648		101.55609			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				102.45251		102.43043			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS50 On 31/01/2022 Spot Bond			8.56000	103.33273	8.56500	103.29863			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			9.16500	103.66257	9.17000	103.61949			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				103.54670		103.52252			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0
SBS53 On 03/05/2027 Spot Bond				104.38743		104.36418			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				100.66490		100.64116			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				101.66234		101.63775			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			7.97500	104.92824	7.98000	104.89367			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				101.98975		101.96455			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				102.60744		102.58165			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				101.80442		101.78262			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				102.57569		102.55283			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				101.85889		101.83656			0.00	0	0
Total SBS62 SPOT									0.00	0	0
Total For SBS62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS63 On 31/01/2026 Spot Bond				101.57247		101.54965			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				102.25448		102.23111			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				100.97721		100.95387			0.00	0	0
Total SBS65 SPOT									0.00	0	0
Total For SBS65									0.00	0	0
SBS66 On 26/06/2022 Spot Bond				100.02036		99.99991			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				100.02144		99.99980			0.00	0	0
Total SBS67 SPOT									0.00	0	0
Total For SBS67									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.75000	295.81749	3.75000	295.75235			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.62000	205.56796	4.62000	205.51792		341,880,000,000.00		74,000,000	37,000,000
Total SBSI14 SPOT								341,880,000,000.00		74,000,000	37,000,000
Total For SBSI14								341,880,000,000.00		74,000,000	37,000,000
SBT101 On 31/03/2022 Spot Bond				105.56320		105.53588			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				106.37181		106.34491			0.00	0	32,868,800
Total SBT102 SPOT									0.00	0	32,868,800
Total For SBT102									0.00	0	32,868,800
SBT103 On 31/03/2024 Spot Bond				102.22269		99.88290			0.00	858,000,000	858,000,000
Total SBT103 SPOT									0.00	858,000,000	858,000,000
Total For SBT103									0.00	858,000,000	858,000,000
SBT201 On 13/02/2023 Spot Bond				105.44734		105.42249			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				101.65375		101.62712			0.00	0	0
Total SBT202 SPOT									0.00	0	0
Total For SBT202									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT203 On 03/12/2023 Spot Bond			9.43000	106.53990	9.43500	106.49575			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				101.89757		101.87180			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				102.72015		102.68613			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond				102.72029		102.68628			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				100.02110		99.98769			0.00	0	0
Total SGI006 SPOT									0.00	0	0
Total For SGI006									0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total SHI02 SPOT									0.00	0	0
Total For SHI02									0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900			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				102.46461		102.44073			0.00	800,000,000	292,000,000
Total SLI4 SPOT									0.00	800,000,000	292,000,000
Total For SLI4									0.00	800,000,000	292,000,000
SLRA2 On 15/08/2021 Spot Bond				101.05048		101.02542			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				100.99458		100.97084			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				101.02374		100.99931			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				100.99469		100.97095			0.00	0	0
Total SLRA5 SPOT									0.00	0	0
Total For SLRA5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRB2 On 15/08/2021 Spot Bond				101.07954		101.05380			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				101.08179		101.05600			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				101.08770		101.06177			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0
SLRB5 On 15/08/2022 Spot Bond				101.02961		101.00505			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				101.18643		101.15817			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				101.13175		101.10478			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				101.15743		101.12986			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				99.73007		99.70522			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				103.27500		103.25125			0.00	0	12,300,000
Total SNT02 SPOT									0.00	0	12,300,000
Total For SNT02									0.00	0	12,300,000
SNT03 On 12/04/2023 Spot Bond			9.15000	113.16757	9.15500	113.12435			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				101.15765		101.13563			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				101.04034		101.01729			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA10 On 21/08/2021 Spot Bond				101.30650		101.28217			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				101.15976		101.13655			0.00	0	335,000,000
Total SPDA11 SPOT									0.00	0	335,000,000
Total For SPDA11									0.00	0	335,000,000
SPDA12 On 21/08/2022 Spot Bond				101.69676		101.67294			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0
SPDA13 On 21/08/2024 Spot Bond				100.85076		100.82688			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				100.87511		100.85027			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPG003 On 31/10/2019 Spot Bond				101.51390		101.49052			0.00	0	0
Total SPG003 SPOT									0.00	0	0
Total For SPG003									0.00	0	0
SPG004 On 27/09/2023 Spot Bond				99.99989		99.97709			0.00	0	0
Total SPG004 SPOT									0.00	0	0
Total For SPG004									0.00	0	0
SPG005 On 15/03/2024 Spot Bond				100.26230		100.23575			0.00	0	0
Total SPG005 SPOT									0.00	0	0
Total For SPG005									0.00	0	0
SPG006 On 18/06/2022 Spot Bond				100.30520		100.27947			0.00	0	0
Total SPG006 SPOT									0.00	0	0
Total For SPG006									0.00	0	0
SPG007 On 18/06/2024 Spot Bond				100.21289		100.18654			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS052U SPOT										0.00	0	0
Total For SS052U										0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.82000	103.73158	7.82500	103.70717				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			8.04500	98.14043	8.05000	98.11239				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.04500	98.14043	8.05000	98.11239				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			4.64500	127.24913	4.63500	127.28105				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			9.77000	106.50400	9.77500	106.45010				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.03000	74.68825	11.02500	74.69225				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	0.00000				0.00	0	0
Total SSN027 SPOT										0.00	0	0
Total For SSN027										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN02: On 07/12/2023 Spot Bond				100.50160		100.47163			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				100.24033		100.21481			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				100.59799		100.57183			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				100.95656		100.93129			0.00	400,000,000	100,000,000
Total SSN035 SPOT									0.00	400,000,000	100,000,000
Total For SSN035									0.00	400,000,000	100,000,000
SSN03: On 01/06/2021 Spot Bond				100.64693		100.61938			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	101.60991	9.55000	101.58415			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				101.80140		101.77744			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			8.78000	107.85411	8.78500	107.81170			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.62000	103.11400	4.62000	103.08897			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				99.53830		99.51274			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				101.46485		101.43861			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				99.65059		99.62731			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05(On 08/12/2023 Spot Bond			3.88000	294.40240	3.88000	294.33655			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05(On 26/09/2020 Spot Bond				100.01998		99.99986			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				101.55411		101.53233			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			6.52700	105.42113	6.53200	105.39741			0.00	0	0
Total SSN053 SPOT									0.00	0	0
Total For SSN053									0.00	0	0
SSN05(On 26/10/2022 Spot Bond				101.50258		101.47878			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				101.26241		101.23850			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				100.00000		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				99.79708		99.77626			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			4.62000	170.79196	4.58000	171.25929			0.00	0	0
Total SSN061 SPOT									0.00	0	0
Total For SSN061									0.00	0	0
SSN06(On 31/01/2025 Spot Bond			4.03000	131.18250	4.02000	131.21780			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	98.35112	4.96000	98.32635			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN06: On 31/03/2029 Spot Bond			4.26500	94.28939	4.26000	94.30726			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			4.58000	171.30082	4.54000	171.76996			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				100.00000		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				100.72851		100.70285			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06: On 28/05/2023 Spot Bond				100.71961		100.69425			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				100.69769		100.67306			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				100.26794		100.24088			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				100.26380		100.23712			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				100.00000		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				100.00000		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				100.19525		100.16809			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				101.82770		101.80338			0.00	0	0
Total SSN078 SPOT									0.00	0	0
Total For SSN078									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN079 On 31/07/2021 Spot Bond				101.74600		101.72700			0.00	0	0
Total SSN079 SPOT									0.00	0	0
Total For SSN079									0.00	0	0
SSN080 On 16/08/2020 Spot Bond				105.20199		105.17978			0.00	0	0
Total SSN080 SPOT									0.00	0	0
Total For SSN080									0.00	0	0
SSN081 On 27/08/2024 Spot Bond				100.76420		100.73822			0.00	0	0
Total SSN081 SPOT									0.00	0	0
Total For SSN081									0.00	0	0
SSN082 On 12/09/2025 Spot Bond				100.38050		100.35282			0.00	0	0
Total SSN082 SPOT									0.00	0	0
Total For SSN082									0.00	0	0
SSN083 On 05/11/2023 Spot Bond				101.28375		101.25938			0.00	0	0
Total SSN083 SPOT									0.00	0	0
Total For SSN083									0.00	0	0
SSN084 On 07/12/2033 Spot Bond			4.39500	210.60670	4.39500	210.55669			0.00	0	0
Total SSN084 SPOT									0.00	0	0
Total For SSN084									0.00	0	0
SSN085 On 23/01/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN085 SPOT									0.00	0	0
Total For SSN085									0.00	0	0
SSN086 On 23/01/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN086 SPOT									0.00	0	0
Total For SSN086									0.00	0	0
SSN087 On 10/10/2019 Spot Bond				103.77633		103.75412			0.00	0	0
Total SSN087 SPOT									0.00	0	0
Total For SSN087									0.00	0	0
SSN088 On 04/09/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN088 SPOT									0.00	0	0
Total For SSN088									0.00	0	0
SSN089 On 21/12/2026 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN089 SPOT									0.00	0	0
Total For SSN089									0.00	0	0
SSN090 On 19/09/2020 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN090 SPOT									0.00	0	0
Total For SSN090									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SZ25 On 30/09/2025 Spot Bond			9.29000	98.61528	9.29500	98.56836			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				100.90485		100.87950			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			7.92500	103.16663	7.93000	103.14049			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				100.88498		100.85987			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			8.02500	102.96582	8.03000	102.93947			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.79410		100.76879			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			7.97500	102.46727	7.98000	102.44118			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				100.99085		100.96809			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				100.86287		100.83866			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				100.88269		100.85794			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	104.34311	8.55000	104.31937			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				100.79780		100.77536			0.00	0	0
Total T15OM3 SPOT									0.00	0	0
Total For T15OM3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T16OM On 21/08/2020 Spot Bond				100.79628		100.77389			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				100.26844		100.24790			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				101.43037		101.41012			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				101.40741		101.38404			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				100.36641		100.23144			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				100.16113		100.02450			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				101.97725		101.95583			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				102.44702		102.42496			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				101.28812		101.26587			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				100.61686		100.59318			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				99.99410		99.97350			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				100.08347		100.06233			0.00	0	0
Total TFS154 SPOT									0.00	0	0
Total For TFS154									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS15€ On 03/09/2021 Spot Bond				100.55775		100.53433			0.00	0	30,000,000
Total TFS155 SPOT									0.00	0	30,000,000
Total For TFS155									0.00	0	30,000,000
TFS15€ On 03/09/2023 Spot Bond				100.53300		100.50907			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				100.93176		100.90880			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				100.17420		100.03880			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				100.15462		100.01884			0.00	0	0
Total TFS159 SPOT									0.00	0	0
Total For TFS159									0.00	0	0
TFS16€ On 25/04/2020 Spot Bond				101.35665		101.33564			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				100.67480		100.65172			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				100.68731		100.66383			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				101.01192		100.98754			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			8.12500	101.93896	8.13000	101.91259			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				101.41395		101.39055			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A: On 21/08/2020 Spot Bond			8.01500	102.32819	8.02000	102.30202				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.92784		100.90186				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.92884		100.90283				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.95782		100.93102				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.91952		100.89346				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond				100.92484		100.89895				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				100.99777		100.96988				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				101.00575		100.97765				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				101.00775		100.97959				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				101.00818		100.97967				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				101.05266		101.02327				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				101.32641		101.28954				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond				101.32641		101.28954				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				101.35621		101.31852				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				101.31660		101.27957				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				101.34628		101.30886				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				100.99465		100.97257				0.00	0	0
Total TH14A2 SPOT										0.00	0	0
Total For TH14A2										0.00	0	0
TH14A: On 21/11/2021 Spot Bond				100.89668		100.87155				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			7.77500	108.03764	7.78000	108.00522				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				100.92248		100.89934				0.00	0	39,258,915
Total TH14A6 SPOT										0.00	0	39,258,915
Total For TH14A6										0.00	0	39,258,915
TH14A: On 21/11/2021 Spot Bond				101.89047		101.86667				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			7.93500	106.00507	7.94000	105.97275				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				100.95758		100.93079				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				101.31736		101.29181				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond				100.91566		100.89000				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				101.97623		101.94914				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				102.15402		102.12770				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				100.97554		100.94826				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				101.30588		101.26955				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond				103.72862		103.69548				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				103.15047		103.11753				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				100.85266		100.82872				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				100.87277		100.84829				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	103.41760	9.82000	103.39067				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				101.11023		101.08703				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				100.70182		100.67737				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A: On 21/11/2020 Spot Bond				100.83867		100.81511				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				100.84877		100.82495				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				100.89476		100.86968				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				100.88677		100.86190				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				101.56728		101.54323				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond				100.94172		100.91535				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				101.47452		101.44899				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				100.91774		100.89204				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				103.20281		103.17006				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				101.83897		101.80656				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				101.13018		101.09867				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				100.83376		100.81034				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH16A: On 21/08/2024 Spot Bond				100.85276		100.82882			0.00	0	0
Total TH16A2 SPOT									0.00	0	0
Total For TH16A2									0.00	0	0
TH16A: On 21/08/2024 Spot Bond			8.49000	100.83950	8.49000	100.81672			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				100.87675		100.85216			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				100.90773		100.88230			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				101.12217		101.09087			0.00	0	0
Total TH16D1 SPOT									0.00	0	0
Total For TH16D1									0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.76500	102.79427	7.77000	102.77124			0.00	0	25,438,600
Total TL20 SPOT									0.00	0	25,438,600
Total For TL20									0.00	0	25,438,600
TL20/R: On 22/02/2020 Spot Bond			100.00000	75.41910	100.00000	75.27237			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900			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				100.52722		100.50252			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				100.51974		100.49427			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			8.57000	101.73523	8.57500	101.69891			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			9.08000	102.50837	9.08500	102.46357			0.00	0	0
Total TL25 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond				101.81872		101.79356			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				102.27587		102.25348			0.00	0	0
Total TL27 SPOT									0.00	0	0
Total For TL27									0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.35000	103.64322	9.35500	103.59602			0.00	0	10,200,000,000
Total TL28 SPOT									0.00	0	10,200,000,000
Total For TL28									0.00	0	10,200,000,000
TL29 On 24/04/2025 Spot Bond				101.55616		101.53238			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				100.39175		100.36654			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond				100.40135		100.37558			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
TLC08 On 27/03/2020 Spot Bond				100.00002		99.98018			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TLC09 On 17/09/2020 Spot Bond				100.21491		100.19080			0.00	0	0
Total TLC09 SPOT									0.00	0	0
Total For TLC09									0.00	0	0
TN20 On 17/09/2020 Spot Bond			7.92000	102.65327	7.92500	102.62667		220,176,000,000,000.00	27,800,000,000	13,905,800,000	
Total TN20 SPOT								220,176,000,000,000.00	27,800,000,000	13,905,800,000	
Total For TN20								220,176,000,000,000.00	27,800,000,000	13,905,800,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	51.41045	100.00000	51.29604		0.00	0	0	
Total TN20/R208 SPOT								0.00	0	0	
Total For TN20/R208								0.00	0	0	
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total TN20U SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	37.02457	100.00000	36.94308			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			8.75500	111.13821	8.76000	111.09464		192,686,968,707,000.00	22,008,791,400	15,257,855,600	
Total TN23 SPOT								12,686,968,707,000.00	22,008,791,400	15,257,855,600	
Total For TN23								12,686,968,707,000.00	22,008,791,400	15,257,855,600	
TN23/R On 06/11/2023 Spot Bond			100.00000	18.01997	100.00000	17.98031		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			9.77000	99.79947	9.77500	99.75174		136,865,891,978,000.00	14,008,791,400	26,050,560,800	
Total TN25 SPOT								16,865,891,978,000.00	14,008,791,400	26,050,560,800	
Total For TN25								16,865,891,978,000.00	14,008,791,400	26,050,560,800	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.11266	100.00000	11.08820		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			10.01000	97.19101	10.01500	97.13893		0.00	0	1,700,000,000	
Total TN27 SPOT								0.00	0	1,700,000,000	
Total For TN27								0.00	0	1,700,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	12.13481	100.00000	12.10810		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			10.66000	103.87363	10.66000	103.84415		31,980,000,000,000.00	3,000,000,000	11,880,000,000	
Total TN30 SPOT								11,980,000,000,000.00	3,000,000,000	11,880,000,000	
Total For TN30								11,980,000,000,000.00	3,000,000,000	11,880,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	122.99716	8.00000	122.97080		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			11.70500	97.59989	11.70000	97.60597		70,230,000,000,000.00	6,000,000,000	8,500,000,000	
Total TN40 SPOT								10,230,000,000,000.00	6,000,000,000	8,500,000,000	
Total For TN40								10,230,000,000,000.00	6,000,000,000	8,500,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	105.01385	10.75000	104.98382		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/R214								0.00	0	0	
TPDA0 On 25/11/2020 Spot Bond			10.00000	110.19800	10.00000	110.16900		0.00	0	0	
Total TPDA01/JIBAR SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TPDA01/JIBAR									0.00	0	0
TPDA0: On 30/11/2020 Spot Bond			8.08500	104.63848	8.09000	104.61036			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			8.27500	104.32946	8.28000	104.30061			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			8.07500	104.58776	8.08000	104.55938			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				100.28457		100.25601			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				100.29196		100.26273			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C: On 14/12/2020 Spot Bond				102.03362		102.00504			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				100.33478		100.30167			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				100.41126		100.37121			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				100.41126		100.37121			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				101.02433		101.00052			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				101.05065		101.02625			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			8.48000	104.80390	8.48500	104.76660			0.00	0	0
Total TRA3A4 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA3A4										0.00	0	0
TRA3A On 14/11/2020 Spot Bond				101.01838		100.99471				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				101.04113		101.01694				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				101.22197		101.19363				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				101.19701		101.16924				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				101.61966		101.59820				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A On 13/04/2022 Spot Bond				101.73883		101.71573				0.00	0	21,000,000
Total TRA4A2 SPOT										0.00	0	21,000,000
Total For TRA4A2										0.00	0	21,000,000
TRA4A On 13/04/2024 Spot Bond				101.79516		101.77129				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			8.78000	105.89714	8.78500	105.85729				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				102.00702		101.98022				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

Contract 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 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				95.97835		95.95873				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				99.72951		99.70871				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				95.87909		95.85796				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP23 On 07/11/2019 Spot Bond				99.14619		99.12536				0.00	0	0
Total TSP231 SPOT										0.00	0	0
Total For TSP231										0.00	0	0
TSP23 On 07/05/2020 Spot Bond				95.28212		95.26097				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP23 On 09/07/2020 Spot Bond				94.18102		94.16068				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP23 On 13/02/2020 Spot Bond				97.20966		97.18958				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP23 On 13/08/2020 Spot Bond				94.36269		94.32214				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP23 On 12/03/2020 Spot Bond				96.68667		96.66683				0.00	0	0
Total TSP236 SPOT										0.00	0	0
Total For TSP236										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond				101.44872		101.42366				0.00	0	0
Total TU1A11 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 TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond				101.72866		101.69870				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				101.84647		101.81443				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				102.12631		102.10153				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				101.71797		101.69752				0.00	0	0
Total TWC306 SPOT										0.00	0	0
Total For TWC306										0.00	0	0
TWC30 On 09/10/2019 Spot Bond				101.61398		101.59355				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				101.51001		101.48960				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				101.27684		101.25689				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				101.15571		101.13578				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				100.87783		100.85788				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				100.69568		100.67581				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				100.59811		100.57817				0.00	0	0
Total TWC313 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TWC313										0.00	0	0
TWC31 On 04/12/2019 Spot Bond				100.45735		100.43747				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			8.25500	103.96034	8.26000	103.93044				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			10.17000	105.84498	10.17500	105.79211				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1I 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
VCJA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
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

Contract 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 VCJA9U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
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

Contract 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 VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
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

Contract 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 VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
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

Contract 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 VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond				100.42401		100.39835				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				102.30204		102.28019				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				101.96973		101.94619				0.00	0	58,000,000
Total VKE10 SPOT										0.00	0	58,000,000
Total For VKE10										0.00	0	58,000,000
VKE11 On 20/04/2023 Spot Bond				101.59585		101.57155				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				101.38955		101.36628				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				101.07326		101.04914				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				100.72912		100.70428				0.00	0	100,000,000
Total VKE14 SPOT										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VKE14										0.00	0	100,000,000
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0

Contract 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 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
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
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				102.24651		102.22492				0.00	0	250,000,000
Total WHL01 SPOT										0.00	0	250,000,000
Total For WHL01										0.00	0	250,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond				100.07936		100.05817				0.00	0	0
Total WHL02 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 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				100.84588		100.82459			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
WRS2L On 25/11/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			7.01500	104.24092	7.02000	104.21812			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			7.32000	105.55986	7.32500	105.53135			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	35.29576	100.00000	35.21807			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			6.42500	99.94722	6.43000	99.92958			0.00	0	0
Total Z083 SPOT									0.00	0	0
Total For Z083									0.00	0	0
Total for SPOT									1.52e+017	923,374,397,600	564,671,767,481
Total for SPOT :									1.52e+017	923,374,397,600	564,671,767,481

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.52e+017	923,374,402,031	564,672,648,712
Total Options									0.00	0	207,681
Grand Total:									1.52e+017	923,374,402,031	564,672,856,393