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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 11/12/2019

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 06/02/2020 Bond Future			11.15731	77.77037	11.18852	77.59547			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.28103	75.39407	11.31343	75.21581			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.40806	76.77640	11.44172	76.59466			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.53696	74.43021	11.57193	74.24490			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 06/02/2020 Bond Future			11.46327	78.82871	11.50953	78.53438			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.58528	76.00085	11.63330	75.70098			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.70864	77.39343	11.75848	77.08780			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.83276	74.58892	11.88450	74.27749			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 06/02/2020 Bond Future			136.55447	136.55447	136.62967	136.62967			0.00	0	4,913
I2025 On 07/05/2020 Bond Future			139.07637	139.07637	139.15261	139.15261			0.00	0	0
I2025 On 06/08/2020 Bond Future			140.20064	140.20064	140.27792	140.27792			0.00	0	0
I2025 On 05/11/2020 Bond Future			142.83178	142.83178	142.91022	142.91022			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2025 Future										0.00	0	4,913
Total For I2025										0.00	0	4,913
I2029 On 06/02/2020 Bond Future			101.74898	101.74898	101.92346	101.92346				0.00	0	3,765
I2029 On 07/05/2020 Bond Future			102.51839	102.51839	102.69577	102.69577				0.00	0	0
I2029 On 06/08/2020 Bond Future			104.45410	104.45410	104.63452	104.63452				0.00	0	0
I2029 On 05/11/2020 Bond Future			105.27438	105.27438	105.45805	105.45805				0.00	0	0
Total I2029 Future										0.00	0	3,765
Total For I2029										0.00	0	3,765
I2033 On 06/02/2020 Bond Future			100.83665	100.83665	100.83945	100.83945				0.00	0	6,260
I2033 On 07/05/2020 Bond Future			101.50678	101.50678	101.50934	101.50934				0.00	0	0
I2033 On 06/08/2020 Bond Future			103.42348	103.42348	103.42581	103.42581				0.00	0	0
I2033 On 05/11/2020 Bond Future			104.14598	104.14598	104.14819	104.14819				0.00	0	0
Total I2033 Future										0.00	0	6,260
Total For I2033										0.00	0	6,260
I2038 On 06/02/2020 Bond Future			116.95908	116.95908	116.96371	116.96371				0.00	0	10,814
I2038 On 07/05/2020 Bond Future			119.11905	119.11905	119.12336	119.12336				0.00	0	0
I2038 On 06/08/2020 Bond Future			119.67886	119.67886	119.68283	119.68283				0.00	0	0
I2038 On 05/11/2020 Bond Future			121.92468	121.92468	121.92866	121.92866				0.00	0	0
Total I2038 Future										0.00	0	10,814
Total For I2038										0.00	0	10,814
I2046 On 06/02/2020 Bond Future			107.37955	107.37955	107.38220	107.38220				0.00	0	12,785
I2046 On 07/05/2020 Bond Future			107.61887	107.61887	107.62135	107.62135				0.00	0	0
I2046 On 06/08/2020 Bond Future			109.65093	109.65093	109.65303	109.65303				0.00	0	0
I2046 On 05/11/2020 Bond Future			109.91731	109.91731	109.91923	109.91923				0.00	0	0
Total I2046 Future										0.00	0	12,785
Total For I2046										0.00	0	12,785
I2050 On 06/02/2020 Bond Future			109.43400	109.43400	108.79246	108.79246				0.00	0	11,827
I2050 On 07/05/2020 Bond Future			111.45508	111.45508	110.80145	110.80145				0.00	0	0
I2050 On 06/08/2020 Bond Future			111.68398	111.68398	111.01775	111.01775				0.00	0	0
I2050 On 05/11/2020 Bond Future			113.77987	113.77987	113.10106	113.10106				0.00	0	0
Total I2050 Future										0.00	0	11,827
Total For I2050										0.00	0	11,827
R186 On 06/02/2020 Bond Future			8.41704	112.15750	8.45041	111.97489		5.93	28,936,635.00		258	103,678
R186 On 07/05/2020 Bond Future			8.46955	114.20156	8.50470	114.01542		6.09	0.00		0	1,650
R186 On 06/08/2020 Bond Future			8.52223	110.99993	8.55935	110.80992		6.06	0.00		0	0
R186 On 05/11/2020 Bond Future			8.57137	113.08378	8.61054	112.89020		5.95	0.00		0	0
Total R186 Future									28,936,635.00		258	105,328
R186 On 06/02/2020 Bond Future	8.56	Call			1,371.69000	1.37169	1,487,530	5.97		0.00	0	0

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	06/02/2020	Bond Future	8.56	Put			774.70000	0.77470	707,930	5.97	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			1,404.89000	1.40489	1,522,110	5.98	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			753.63000	0.75363	688,240	5.98	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			1,338.90000	1.33890	1,453,340	5.96	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			337.08000	0.33708	386,550	5.72	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			796.21000	0.79621	728,040	5.96	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			3,155.97000	3.15597	3,316,540	6.37	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			203.31000	0.20331	181,270	6.37	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			1,181.37000	1.18137	1,288,610	5.93	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			910.72000	0.91072	835,350	5.93	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			2,218.17000	2.21817	2,085,030	5.72	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			1,734.30000	1.73430	1,847,240	6.09	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			1,759.16000	1.75916	1,685,960	6.09	0.00	0	23,208
R186	On	07/05/2020	Bond Future	7.90	Call			493.53000	0.49353	599,030	5.83	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			3,752.56000	3.75256	3,671,920	5.83	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			5,124.07000	5.12407	5,022,680	5.75	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			202.49000	0.20249	287,240	5.75	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			2,371.65000	2.37165	2,297,930	5.99	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,174.79000	1.17479	1,287,210	5.99	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			3,168.45000	3.16845	3,278,460	6.37	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			947.83000	0.94783	871,700	6.37	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			771.34000	0.77134	880,900	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			3,047.53000	3.04753	2,970,950	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			789.07000	0.78907	899,060	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			3,010.97000	3.01097	2,934,820	5.91	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			753.86000	0.75386	863,250	5.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			3,084.36000	3.08436	3,007,610	5.90	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			1,539.31000	1.53931	1,789,200	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			2,512.99000	2.51299	2,572,870	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			1,565.76000	1.56576	1,813,100	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			2,487.74000	2.48774	2,545,070	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			1,513.07000	1.51307	1,765,130	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			2,538.48000	2.53848	2,600,530	6.00	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call			2,581.78000	2.58178	2,804,610	6.03	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			2,337.96000	2.33796	2,367,210	6.03	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			2,520.79000	2.52079	2,749,850	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			2,375.48000	2.37548	2,410,960	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Call			2,551.00000	2.55100	2,777,160	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			2,356.42000	2.35642	2,389,000	6.02	0.00	0	0
Total R186 Option												0.00	0	46,171

Contract 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 R186										28,936,635.00	258	151,499
R197 On 06/02/2020 Bond Future			301.61609	301.61609	301.64524	301.64524				0.00	0	2,540
R197 On 07/05/2020 Bond Future			307.18650	307.18650	307.21539	307.21539				0.00	0	0
R197 On 06/08/2020 Bond Future			305.21217	305.21217	305.24076	305.24076				0.00	0	0
R197 On 05/11/2020 Bond Future			310.93986	310.93986	310.96839	310.96839				0.00	0	0
Total R197 Future										0.00	0	2,540
Total For R197										0.00	0	2,540
R202 On 06/02/2020 Bond Future			226.38681	226.38681	226.39486	226.39486				0.00	0	8,469
R202 On 07/05/2020 Bond Future			230.56771	230.56771	230.57549	230.57549				0.00	0	0
R202 On 06/08/2020 Bond Future			230.79189	230.79189	230.79913	230.79913				0.00	0	0
R202 On 05/11/2020 Bond Future			235.12318	235.12318	235.13014	235.13014				0.00	0	0
Total R202 Future										0.00	0	8,469
Total For R202										0.00	0	8,469
R2023 On 06/02/2020 Bond Future			7.27700	104.77719	7.29856	104.71876		2.35		2,409,875.37	23	42,437
R2023 On 07/05/2020 Bond Future			7.26035	102.75422	7.28411	102.69450		2.57		102,754,220.00	1,000	13,512
R2023 On 06/08/2020 Bond Future			7.22687	104.64983	7.25333	104.58865		2.42		0.00	0	0
R2023 On 05/11/2020 Bond Future			7.18743	102.67890	7.21707	102.61648		2.37		0.00	0	0
Total R2023 Future										105,164,095.37	1,023	55,949
R2023 On 06/02/2020 Bond Future	7.53	Call			784.79000	0.78479	855,830	2.62		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.53	Put			160.14000	0.16014	172,750	2.62		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Call			805.84000	0.80584	877,290	2.63		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.54	Put			154.30000	0.15430	167,320	2.63		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Call			763.80000	0.76380	834,540	2.61		0.00	0	0
R2023 On 06/02/2020 Bond Future	7.52	Put			166.04000	0.16604	178,350	2.61		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.91	Put			1,164.25000	1.16425	1,165,560	2.39		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Call			203.63000	0.20363	263,120	2.37		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Put			1,199.87000	1.19987	1,199,640	2.37		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Call			211.05000	0.21105	271,420	2.38		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Put			1,181.87000	1.18187	1,182,520	2.38		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.91	Call			218.86000	0.21886	279,890	2.39		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Call			811.84000	0.81184	884,310	2.43		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Put			750.23000	0.75023	761,520	2.43		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Call			784.49000	0.78449	857,460	2.42		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Put			769.08000	0.76908	780,870	2.42		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Call			798.12000	0.79812	871,010	2.43		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Put			759.60000	0.75960	771,310	2.43		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.46	Put			685.68000	0.68568	684,820	2.43		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Call			1,209.55000	1.20955	1,270,510	2.43		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Put			678.89000	0.67889	677,430	2.43		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	05/11/2020	Bond Future	7.45	Call			1,181.36000	1.18136	1,243,520	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			692.53000	0.69253	692,270	2.43	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			1,195.42000	1.19542	1,256,980	2.43	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												105,164,095.37	1,023	55,949
R2030	On	06/02/2020	Bond Future			9.22723	92.34754	9.27134	92.07945		8.80	51,437,579.78	557	77,729
R2030	On	07/05/2020	Bond Future			9.29796	94.03050	9.34384	93.75729		9.11	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.37081	91.75094	9.41861	91.47237		9.13	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.43656	93.47528	9.48627	93.19147		9.07	0.00	0	0
Total R2030 Future												51,437,579.78	557	77,729
R2030	On	06/02/2020	Bond Future	8.40	Call			38.58000	0.03858	48,950	7.98	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.40	Put			944.69000	0.94469	841,510	8.96	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			1,214.00000	1.21400	1,350,610	8.80	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			1,343.57000	1.34357	1,212,090	8.80	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			2,259.20000	2.25920	2,077,490	8.57	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			593.55000	0.59355	679,930	8.57	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			5,530.90000	5.53090	5,273,180	7.98	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			1,672.62000	1.67262	1,520,820	8.71	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			958.76000	0.95876	1,077,080	8.72	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			1,637.46000	1.63746	1,487,690	8.72	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			906.97000	0.90697	1,021,220	8.70	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			1,708.29000	1.70829	1,554,450	8.70	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			1,720.82000	1.72082	1,885,730	8.96	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			932.64000	0.93264	1,048,930	8.71	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			4,122.79000	4.12279	4,025,030	8.76	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			769.54000	0.76954	946,080	8.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			4,078.08000	4.07808	3,981,410	8.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			734.45000	0.73445	908,990	8.75	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			4,167.62000	4.16762	4,068,950	8.75	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			751.96000	0.75196	927,410	8.76	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			1,750.31000	1.75031	1,945,310	8.86	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			3,568.63000	3.56863	3,485,060	8.86	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			1,698.20000	1.69820	1,894,560	8.84	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			3,635.99000	3.63599	3,553,780	8.84	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			1,724.29000	1.72429	1,919,840	8.85	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			3,602.32000	3.60232	3,519,300	8.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			6,982.54000	6.98254	6,988,060	9.99	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			1,596.32000	1.59632	1,318,030	9.99	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Call			2,389.97000	2.38997	2,613,520	8.90	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			7,418.90000	7.41890	7,423,690	8.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	8.34	Call			571.08000	0.57108	859,680	8.44	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			4,460.44000	4.46044	4,435,120	8.78	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			785.25000	0.78525	1,111,020	8.46	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			4,493.90000	4.49390	4,470,430	8.77	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			1,845.12000	1.84512	2,105,460	8.77	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			6,557.24000	6.55724	6,573,930	9.87	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,147.50000	1.14750	1,460,420	8.58	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			3,865.50000	3.86550	3,805,240	8.90	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			3,419.64000	3.41964	3,330,030	9.00	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			2,900.15000	2.90015	3,092,340	9.01	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			3,393.42000	3.39342	3,301,800	9.01	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			2,837.94000	2.83794	3,033,790	8.99	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			1,870.78000	1.87078	2,129,270	8.78	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			6,452.90000	6.45290	6,494,860	8.46	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			5,272.52000	5.27252	5,338,020	9.53	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			2,078.95000	2.07895	1,860,640	9.53	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.73	Put			5,592.68000	5.59268	5,621,790	8.58	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			3,446.06000	3.44606	3,358,100	8.99	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,699.11000	1.69911	1,431,990	9.87	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			2,868.97000	2.86897	3,063,170	9.00	0.00	0	0
Total R2030 Option												0.00	0	81,640
Total For R2030												51,437,579.78	557	159,369
R2032	On	06/02/2020	Bond Future			9.60134	93.43766	9.64567	93.14549		9.83	56,062,596.00	600	70,738
R2032	On	07/05/2020	Bond Future			9.67680	90.98072	9.72276	90.68311		10.62	0.00	0	0
R2032	On	06/08/2020	Bond Future			9.75352	92.65272	9.80123	92.34924		10.22	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.82886	90.23527	9.87835	89.92607		10.65	0.00	0	0
Total R2032 Future												56,062,596.00	600	70,738
R2032	On	06/02/2020	Bond Future	9.38	Put			2,452.60000	2.45260	2,247,820	9.33	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			704.65000	0.70465	794,080	9.35	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			2,407.78000	2.40778	2,205,040	9.35	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			727.82000	0.72782	819,300	9.36	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			2,363.51000	2.36351	2,162,820	9.36	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			681.96000	0.68196	769,350	9.33	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			984.79000	0.98479	1,086,810	10.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			4,519.41000	4.51941	4,323,820	10.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			943.82000	0.94382	1,044,170	10.01	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			4,614.82000	4.61482	4,417,560	10.01	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			964.07000	0.96407	1,065,360	10.03	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			4,566.84000	4.56684	4,370,520	10.03	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			4,221.48000	4.22148	4,062,940	10.00	0.00	0	0

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	06/08/2020	Bond Future	9.47	Call			2,047.37000	2.04737	2,192,240	10.00	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			4,183.70000	4.18370	4,025,090	10.00	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			1,991.97000	1.99197	2,136,690	9.99	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			4,259.52000	4.25952	4,100,760	9.99	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,019.57000	2.01957	2,164,510	10.00	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			6,416.54000	6.41654	6,329,930	10.03	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1,446.49000	1.44649	1,669,080	10.03	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,131.52000	1.13152	1,345,810	9.95	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			5,041.12000	5.04112	4,935,620	10.26	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,250.73000	2.25073	2,454,430	10.26	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			8,474.82000	8.47482	8,608,900	11.70	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			3,942.90000	3.94290	3,817,200	10.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,233.07000	3.23307	3,416,080	10.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,911.92000	3.91192	3,785,730	10.49	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,169.17000	3.16917	3,353,160	10.48	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			1,526.37000	1.52637	1,343,240	11.69	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			7,251.82000	7.25182	7,156,910	9.95	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			4,430.63000	4.43063	4,313,500	10.38	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			2,736.36000	2.73636	2,928,430	10.38	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			8,100.95000	8.10095	8,227,020	11.69	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,974.09000	3.97409	3,848,880	10.48	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			1,397.65000	1.39765	1,222,530	11.70	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,201.05000	3.20105	3,384,550	10.49	0.00	0	0
Total R2032 Option												0.00	0	12,000
Total For R2032												56,062,596.00	600	82,738
R2035	On	06/02/2020	Bond Future			9.94186	95.77275	9.97632	95.52334		10.80	26,816,370.00	280	118,255
R2035	On	07/05/2020	Bond Future			10.01937	93.01487	10.05504	92.76064		11.69	0.00	0	0
R2035	On	06/08/2020	Bond Future			10.09795	94.72365	10.13489	94.46451		11.27	0.00	0	0
R2035	On	05/11/2020	Bond Future			10.17852	92.00316	10.21677	91.73904		11.80	0.00	0	0
Total R2035 Future												26,816,370.00	280	118,255
R2035	On	06/02/2020	Bond Future	9.60	Call			552.94000	0.55294	603,320	10.14	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			3,331.44000	3.33144	3,132,410	10.14	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			573.30000	0.57330	625,130	10.16	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			3,276.38000	3.27638	3,078,800	10.16	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			533.06000	0.53306	582,010	10.12	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			3,387.07000	3.38707	3,186,610	10.12	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			3,846.58000	3.84658	3,684,230	11.45	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			1,859.11000	1.85911	1,950,990	11.45	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			7,076.32000	7.07632	6,865,960	10.60	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			528.12000	0.52812	571,990	10.60	0.00	0	3,530

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035 On 07/05/2020 Bond Future	9.47	Call			1,051.83000	1.05183	1,115,680	11.04	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.47	Put			5,356.13000	5.35613	5,165,750	11.04	0.00	0	0
R2035 On 07/05/2020 Bond Future	10.75	Call			5,924.35000	5.92435	6,094,350	12.78	0.00	0	0
R2035 On 07/05/2020 Bond Future	10.75	Put			1,172.08000	1.17208	1,087,850	12.78	0.00	0	5,000
R2035 On 07/05/2020 Bond Future	9.48	Call			1,074.05000	1.07405	1,138,870	11.06	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.48	Put			5,302.31000	5.30231	5,112,900	11.06	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Call			1,096.76000	1.09676	1,162,160	11.08	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.49	Put			5,249.07000	5.24907	5,060,240	11.08	0.00	0	0
R2035 On 07/05/2020 Bond Future	10.57	Call			5,022.96000	5.02296	5,180,980	12.46	0.00	0	0
R2035 On 07/05/2020 Bond Future	10.57	Put			1,465.77000	1.46577	1,369,560	12.46	0.00	0	3,530
R2035 On 07/05/2020 Bond Future	9.11	Put			7,536.39000	7.53639	7,321,850	10.49	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.11	Call			435.14000	0.43514	474,830	10.49	0.00	0	5,000
R2035 On 07/05/2020 Bond Future	9.75	Put			3,978.68000	3.97868	3,813,690	11.42	0.00	0	0
R2035 On 07/05/2020 Bond Future	9.75	Call			1,770.60000	1.77060	1,859,840	11.42	0.00	0	5,000
R2035 On 06/08/2020 Bond Future	9.00	Put			9,091.81000	9.09181	8,897,020	10.24	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.00	Call			611.22000	0.61122	675,570	10.24	0.00	0	24,761
R2035 On 06/08/2020 Bond Future	8.75	Put			10,883.20000	10.88320	10,670,010	10.24	0.00	0	0
R2035 On 06/08/2020 Bond Future	8.75	Call			381.34000	0.38134	427,290	10.24	0.00	0	3,000
R2035 On 06/08/2020 Bond Future	9.92	Call			2,665.48000	2.66548	2,781,470	10.97	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.92	Put			4,188.24000	4.18824	4,045,090	10.97	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Call			2,698.41000	2.69841	2,814,970	10.98	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.93	Put			4,149.48000	4.14948	4,006,900	10.98	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Call			2,632.46000	2.63246	2,748,180	10.96	0.00	0	0
R2035 On 06/08/2020 Bond Future	9.91	Put			4,226.99000	4.22699	4,083,570	10.96	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.34	Call			4,565.97000	4.56597	4,692,150	11.87	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.34	Put			3,722.68000	3.72268	3,584,740	11.87	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Call			4,490.38000	4.49038	4,616,530	11.85	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.32	Put			3,783.17000	3.78317	3,645,200	11.85	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Call			4,528.28000	4.52828	4,654,440	11.86	0.00	0	0
R2035 On 05/11/2020 Bond Future	10.33	Put			3,752.99000	3.75299	3,615,030	11.86	0.00	0	0
Total R2035 Option									0.00	0	53,351
Total For R2035									26,816,370.00	280	171,606
R2037 On 06/02/2020 Bond Future			10.10964	87.31550	10.14902	87.03110		12.03	0.00	0	77,166
R2037 On 07/05/2020 Bond Future			10.19170	88.90669	10.23242	88.61693		12.43	0.00	0	0
R2037 On 06/08/2020 Bond Future			10.27636	86.28041	10.31854	85.98489		12.58	0.00	0	0
R2037 On 05/11/2020 Bond Future			10.35413	87.90394	10.39771	87.60288		12.57	0.00	0	0
Total R2037 Future									0.00	0	77,166
R2037 On 06/02/2020 Bond Future	9.66	Put			3,989.21000	3.98921	3,748,220	10.85	0.00	0	0
R2037 On 06/02/2020 Bond Future	9.67	Call			370.36000	0.37036	415,240	10.87	0.00	0	0
R2037 On 06/02/2020 Bond Future	9.67	Put			3,927.79000	3.92779	3,688,270	10.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/02/2020	Bond Future	9.68	Call			385.89000	0.38589	432,250	10.90	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			3,866.83000	3.86683	3,628,790	10.90	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			355.19000	0.35519	398,600	10.85	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			5,685.12000	5.68512	5,470,710	11.54	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			957.72000	0.95772	1,034,020	11.55	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			5,628.94000	5.62894	5,415,480	11.55	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			978.89000	0.97889	1,056,160	11.57	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			5,573.32000	5.57332	5,360,830	11.57	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			937.02000	0.93702	1,012,370	11.54	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,040.10000	2.04010	2,155,710	12.18	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			5,336.80000	5.33680	5,156,890	12.18	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,068.27000	2.06827	2,184,600	12.20	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			5,291.06000	5.29106	5,111,870	12.20	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,096.65000	2.09665	2,213,440	12.21	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			5,245.62000	5.24562	5,066,890	12.21	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			3,400.11000	3.40011	3,553,530	12.32	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,920.18000	4.92018	4,772,540	12.32	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			3,433.11000	3.43311	3,586,710	12.33	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,882.47000	4.88247	4,735,010	12.33	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			3,367.26000	3.36726	3,520,520	12.31	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,958.13000	4.95813	4,810,330	12.31	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	77,166
R2040	On	06/02/2020	Bond Future			10.23504	89.84285	10.26423	89.61755		12.46	0.00	0	52,705
R2040	On	07/05/2020	Bond Future			10.31760	91.48006	10.34777	91.25053		12.88	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.40276	88.65020	10.43401	88.41603		13.08	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.48103	90.31857	10.51330	90.08003		13.08	0.00	0	0
Total R2040 Future												0.00	0	52,705
R2040	On	06/02/2020	Bond Future	9.75	Call			365.52000	0.36552	391,270	11.45	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			5.38000	0.00538	5,800	10.67	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			16,410.94000	16.41094	16,185,640	10.67	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			0.04000	0.00004	0,040	10.67	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			4,470.88000	4.47088	4,271,330	11.45	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			381.04000	0.38104	407,750	11.47	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			4,403.74000	4.40374	4,205,150	11.47	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			350.36000	0.35036	375,260	11.43	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			4,538.50000	4.53850	4,338,100	11.43	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			10,654.22000	10.65422	10,429,340	10.67	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			1,011.29000	1.01129	1,149,340	12.20	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			5,906.07000	5.90607	5,814,590	12.20	0.00	0	0

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	10.00	Put			4,439.44000	4.43944	4,364,650	12.59	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			1,735.23000	1.73523	1,889,970	12.59	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.74	Call			1,034.15000	1.03415	1,173,330	12.21	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			5,846.33000	5.84633	5,755,980	12.21	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			1,057.33000	1.05733	1,197,430	12.23	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			5,787.03000	5.78703	5,697,600	12.23	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Put			7,397.68000	7.39768	7,278,970	11.81	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			571.06000	0.57106	681,880	11.81	0.00	0	2,640
R2040	On	06/08/2020	Bond Future	10.03	Put			5,411.21000	5.41121	5,265,900	12.57	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			2,337.44000	2.33744	2,426,250	12.58	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			5,363.74000	5.36374	5,218,380	12.58	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			2,275.02000	2.27502	2,363,370	12.55	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			5,459.30000	5.45930	5,313,480	12.55	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			2,305.98000	2.30598	2,394,840	12.57	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Call			3,744.51000	3.74451	3,846,260	12.93	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			5,264.67000	5.26467	5,127,880	12.93	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Put			6,637.21000	6.63721	6,504,780	12.66	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			2,717.45000	2.71745	2,823,560	12.66	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.32	Call			3,780.31000	3.78031	3,881,680	12.94	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			5,224.72000	5.22472	5,087,550	12.94	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			3,709.21000	3.70921	3,811,000	12.92	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			5,305.22000	5.30522	5,168,470	12.92	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Put			8,052.34000	8.05234	7,924,800	12.42	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			1,958.83000	1.95883	2,069,830	12.42	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			5,594.76000	5.59476	5,459,280	12.86	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			3,464.93000	3.46493	3,567,990	12.86	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			9,428.30000	9.42830	9,307,660	12.23	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,418.82000	1.41882	1,536,720	12.23	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			9,865.16000	9.86516	9,978,520	14.32	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			1,764.85000	1.76485	1,639,670	14.32	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			8,957.65000	8.95765	9,056,700	14.32	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			2,135.72000	2.13572	1,996,230	14.32	0.00	0	2,000
Total R2040 Option												0.00	0	17,280
Total For R2040												0.00	0	69,985
R2044	On	06/02/2020	Bond Future			10.32431	86.37516	10.36875	86.03033		13.15	27,985,551.84	324	50,493
R2044	On	07/05/2020	Bond Future			10.40550	87.94925	10.45142	87.59786		13.60	0.00	0	0
R2044	On	06/08/2020	Bond Future			10.48919	85.17955	10.53668	84.82145		13.82	0.00	0	0
R2044	On	05/11/2020	Bond Future			10.56606	86.78290	10.61510	86.41791		13.83	0.00	0	0
Total R2044 Future												27,985,551.84	324	50,493
R2044	On	06/02/2020	Bond Future	10.78	Put			693.47000	0.69347	663,160	14.29	0.00	0	328

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/02/2020	Bond Future	9.76	Put			5,152.21000	5.15221	4,891,270	12.12	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Put			10,937.29000	10.93729	10,593,590	11.27	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			4.91000	0.00491	6,040	11.27	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			5,302.62000	5.30262	5,035,320	12.06	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			198.59000	0.19859	276,120	12.06	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			3,776.87000	3.77687	4,091,390	14.29	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Call			229.31000	0.22931	315,750	12.14	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			5,078.40000	5.07840	4,820,010	12.14	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			240.75000	0.24075	329,770	12.17	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			5,005.12000	5.00512	4,749,310	12.17	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			218.27000	0.21827	302,160	12.12	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			1,435.51000	1.43551	1,546,850	12.87	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			8,655.55000	8.65555	8,356,580	12.00	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			404.92000	0.40492	457,340	12.00	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			5,216.38000	5.21638	4,975,290	12.86	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			1,407.96000	1.40796	1,518,260	12.86	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.91	Call			1,249.42000	1.24942	1,352,450	12.75	0.00	0	556
R2044	On	07/05/2020	Bond Future	10.81	Call			4,604.81000	4.60481	4,817,670	14.03	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			1,942.67000	1.94267	1,804,140	14.03	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			9,627.17000	9.62717	9,317,120	12.00	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			299.42000	0.29942	340,760	12.00	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			5,161.94000	5.16194	4,921,890	12.87	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			6,147.65000	6.14765	5,887,380	12.58	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Call			6,023.85000	6.02385	6,264,080	14.55	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,379.56000	1.37956	1,268,400	14.55	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			10,214.40000	10.21440	9,898,680	12.00	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			248.91000	0.24891	284,580	12.00	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			5,552.39000	5.55239	5,304,030	12.75	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			6,272.09000	6.27209	6,009,400	12.54	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Call			5,657.56000	5.65756	5,891,360	14.41	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,501.14000	1.50114	1,383,550	14.41	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			987.98000	0.98798	1,078,070	12.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			6,209.56000	6.20956	5,948,260	12.56	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			1,010.22000	1.01022	1,101,340	12.58	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			966.23000	0.96623	1,054,930	12.54	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Call			5,496.34000	5.49634	5,698,790	14.36	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			1,594.44000	1.59444	1,718,580	13.05	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			2,266.90000	2.26690	2,120,290	14.63	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			13,237.93000	13.23793	12,931,020	12.55	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			324.18000	0.32418	375,370	12.55	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			8,171.15000	8.17115	7,923,470	12.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	9.66	Call			1,127.98000	1.12798	1,238,400	12.77	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			6,947.07000	6.94707	6,713,110	13.05	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,625.91000	2.62591	2,470,260	14.36	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			1,620.24000	1.62024	1,745,160	13.06	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			6,889.70000	6.88970	6,656,520	13.06	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			1,646.06000	1.64606	1,771,730	13.08	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			6,832.47000	6.83247	6,600,040	13.08	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			10,321.20000	10.32120	10,047,280	12.55	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			642.32000	0.64232	726,500	12.55	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			6,281.66000	6.28166	6,056,920	13.21	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			1,918.76000	1.91876	2,052,120	13.21	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			6,258.09000	6.25809	6,469,580	14.63	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			6,846.77000	6.84677	7,156,800	14.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,895.53000	2.89553	2,840,570	14.61	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			2,308.75000	2.30875	2,561,020	13.36	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			15,309.42000	15.30942	15,023,940	12.92	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			498.12000	0.49812	577,630	12.92	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			7,068.77000	7.06877	6,957,210	13.41	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			947.57000	0.94757	1,070,270	12.92	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			7,383.97000	7.38397	7,270,790	13.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,280.27000	2.28027	2,532,080	13.35	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			7,836.27000	7.83627	8,154,410	14.94	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			1,664.95000	1.66495	1,895,990	13.12	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			7,330.70000	7.33070	7,217,980	13.36	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			5,523.43000	5.52343	5,415,650	13.70	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			3,553.42000	3.55342	3,810,710	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			5,481.49000	5.48149	5,373,790	13.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			3,483.62000	3.48362	3,740,420	13.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			2,453.72000	2.45372	2,707,150	13.41	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			11,823.25000	11.82325	11,580,960	12.92	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			8,077.25000	8.07725	8,396,110	15.02	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			2,381.87000	2.38187	2,335,740	15.02	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			8,768.43000	8.76843	8,634,480	13.12	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			5,565.97000	5.56597	5,457,780	13.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			2,471.23000	2.47123	2,424,380	14.94	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			3,518.28000	3.51828	3,775,490	13.70	0.00	0	0
Total R2044 Option												0.00	0	16,344
Total For R2044												27,985,551.84	324	66,837
R2048	On	06/02/2020	Bond Future			10.31021	89.72433	10.35473	89.37025		12.88	3,768,421.86	42	94,806
R2048	On	07/05/2020	Bond Future			10.38545	86.91959	10.43141	86.55885		14.02	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
R2048	On	06/08/2020	Bond Future			10.46161	88.51560	10.50910	88.14790		13.54	0.00	0	0
R2048	On	05/11/2020	Bond Future			10.53897	85.74243	10.58800	85.36785		14.26	0.00	0	0
Total R2048 Future												3,768,421.86	42	94,806
R2048	On	06/02/2020	Bond Future	9.71	Call			217.71000	0.21771	251,290	11.74	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			5,607.99000	5.60799	5,287,490	11.74	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			228.58000	0.22858	263,530	11.76	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			5,530.76000	5.53076	5,211,630	11.76	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			207.29000	0.20729	239,540	11.71	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			5,685.81000	5.68581	5,363,980	11.71	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Call			985.25000	0.98525	1,078,640	12.90	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			6,360.45000	6.36045	6,093,100	12.90	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			1,007.95000	1.00795	1,102,450	12.91	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			6,296.18000	6.29618	6,029,940	12.91	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			963.06000	0.96306	1,054,980	12.88	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			6,425.36000	6.42536	6,156,540	12.88	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			11,325.40000	11.32540	11,033,440	12.29	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			538.81000	0.53881	614,550	12.29	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			13,535.21000	13.53521	13,219,510	12.29	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			322.59000	0.32259	374,590	12.29	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			2,678.56000	2.67856	2,835,740	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			5,204.42000	5.20442	4,993,900	13.21	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			2,713.05000	2.71305	2,870,920	13.22	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			5,157.75000	5.15775	4,947,920	13.22	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			2,644.28000	2.64428	2,800,780	13.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			5,251.43000	5.25143	5,040,230	13.20	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			2,715.64000	2.71564	2,883,460	13.85	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			7,075.45000	7.07545	6,868,690	13.85	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			2,654.09000	2.65409	2,821,240	13.83	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			7,180.47000	7.18047	6,973,040	13.83	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			2,684.77000	2.68477	2,852,110	13.84	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			7,127.79000	7.12779	6,920,550	13.84	0.00	0	0
Total R2048 Option												0.00	0	23,640
Total For R2048												3,768,421.86	42	118,446
R208	On	06/02/2020	Bond Future			6.61249	102.60840	6.60669	102.61465		0.55	0.00	0	12,683
R208	On	07/05/2020	Bond Future			6.38458	101.07497	6.37736	101.08112		0.56	0.00	0	0
R208	On	06/08/2020	Bond Future			5.93839	102.94283	5.92867	102.94886		0.43	0.00	0	0
R208	On	05/11/2020	Bond Future			4.87332	101.46485	4.85783	101.47081		0.25	0.00	0	0
Total R208 Future												0.00	0	12,683
R208	On	06/02/2020	Bond Future	6.13	Call			0.19000	0.00019	0,170	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			516.11000	0.51611	522,340	0.47	0.00	0	0

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	06/02/2020	Bond Future	6.14	Call			0.22000	0.00022	0,200	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			505.28000	0.50528	511,510	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.17000	0.00017	0,160	0.47	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			526.96000	0.52696	533,200	0.47	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,348.24000	1.34824	1,354,390	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.01000	0.00001	0,010	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,339.55000	1.33955	1,345,700	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.01000	0.00001	0,010	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,356.94000	1.35694	1,363,090	0.55	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.01000	0.00001	0,010	0.55	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			41.19000	0.04119	39,630	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			270.33000	0.27033	274,800	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			42.89000	0.04289	41,290	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			265.80000	0.26580	270,230	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			39.29000	0.03929	37,770	0.37	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			274.66000	0.27466	279,170	0.37	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			114.62000	0.11462	117,810	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			82.53000	0.08253	79,720	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			112.49000	0.11249	115,640	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			84.66000	0.08466	81,810	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			110.77000	0.11077	113,880	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			80.81000	0.08081	78,040	0.25	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	12,683
R209	On	06/02/2020	Bond Future			9.97503	72.69490	10.00382	72.51760		12.22	0.00	0	104,009
R209	On	07/05/2020	Bond Future			10.04811	70.86843	10.07783	70.68771		13.29	0.00	0	0
R209	On	06/08/2020	Bond Future			10.12209	72.17009	10.15278	71.98585		12.86	0.00	0	0
R209	On	05/11/2020	Bond Future			10.19446	70.37663	10.22613	70.18889		13.45	0.00	0	0
Total R209 Future												0.00	0	104,009
R209	On	06/02/2020	Bond Future	9.51	Call			315.34000	0.31534	350,320	11.47	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			3,448.72000	3.44872	3,306,400	11.47	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			327.88000	0.32788	363,870	11.49	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			3,395.83000	3.39583	3,254,520	11.49	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			303.07000	0.30307	337,060	11.45	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			3,501.97000	3.50197	3,358,660	11.45	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Put			4,058.88000	4.05888	3,906,270	11.29	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			200.13000	0.20013	224,820	11.29	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			844.97000	0.84497	935,310	12.67	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			4,744.70000	4.74470	4,654,320	12.67	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			863.35000	0.86335	953,800	12.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2020	Bond Future	9.47	Put			4,697.50000	4.69750	4,607,230	12.68	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			826.99000	0.82699	917,060	12.66	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			4,792.38000	4.79238	4,701,730	12.66	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,010	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			37,422.42000	37.42242	37,238,190	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,010	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			37,314.07000	37.31407	37,129,840	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,010	11.84	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			37,530.91000	37.53091	37,346,680	11.84	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			2,837.21000	2.83721	3,002,190	13.22	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			4,193.86000	4.19386	4,171,100	13.22	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			2,867.24000	2.86724	3,030,390	13.23	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			4,163.10000	4.16310	4,138,510	13.23	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			2,897.15000	2.89715	3,058,730	13.24	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			4,132.29000	4.13229	4,106,130	13.24	0.00	0	0
Total R209 Option												0.00	0	7,500
Total For R209												0.00	0	111,509
R210	On	06/02/2020	Bond Future			188.90469	188.90469	188.91536	188.91536			0.00	0	1,721
R210	On	07/05/2020	Bond Future			189.74992	189.74992	189.76028	189.76028			0.00	0	0
R210	On	06/08/2020	Bond Future			193.33265	193.33265	193.34270	193.34270			0.00	0	0
R210	On	05/11/2020	Bond Future			194.24540	194.24540	194.25527	194.25527			0.00	0	0
Total R210 Future												0.00	0	1,721
Total For R210												0.00	0	1,721
R212	On	06/02/2020	Bond Future			161.84795	161.84795	161.83395	161.83395			0.00	0	7,963
R212	On	07/05/2020	Bond Future			164.83698	164.83698	164.82227	164.82227			0.00	0	0
R212	On	06/08/2020	Bond Future			165.66123	165.66123	165.64574	165.64574			0.00	0	0
R212	On	05/11/2020	Bond Future			168.77008	168.77008	168.75400	168.75400			0.00	0	0
Total R212 Future												0.00	0	7,963
Total For R212												0.00	0	7,963
R213	On	06/02/2020	Bond Future			9.45138	86.57868	9.49572	86.31328		9.46	0.00	0	24,111
R213	On	07/05/2020	Bond Future			9.52003	84.60459	9.56599	84.33417		10.24	0.00	0	0
R213	On	06/08/2020	Bond Future			9.58922	86.16006	9.63693	85.88430		9.86	0.00	0	0
R213	On	05/11/2020	Bond Future			9.66096	84.22859	9.71046	83.94762		10.24	0.00	0	0
Total R213 Future												0.00	0	24,111
R213	On	06/02/2020	Bond Future	9.27	Call			698.11000	0.69811	795,040	9.24	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			2,060.93000	2.06093	1,892,460	9.24	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			719.54000	0.71954	818,410	9.25	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			2,021.36000	2.02136	1,854,830	9.25	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			677.10000	0.67710	772,100	9.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/02/2020	Bond Future	9.26	Put			2,100.98000	2.10098	1,930,580	9.23	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			4,138.25000	4.13825	3,989,250	9.84	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			813.34000	0.81334	933,580	9.82	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			4,226.17000	4.22617	4,075,990	9.82	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			831.11000	0.83111	952,050	9.83	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			4,182.05000	4.18205	4,032,570	9.83	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			849.14000	0.84914	970,560	9.84	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			1,678.65000	1.67865	1,886,880	9.52	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			3,711.76000	3.71176	3,644,230	9.52	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			1,704.06000	1.70406	1,911,880	9.53	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			3,677.65000	3.67765	3,609,710	9.53	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			1,729.66000	1.72966	1,937,060	9.54	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			3,643.79000	3.64379	3,575,430	9.54	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			3,523.83000	3.52383	3,449,970	10.13	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			2,868.63000	2.86863	3,073,680	10.14	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			3,497.36000	3.49736	3,421,440	10.14	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			2,899.22000	2.89922	3,102,510	10.15	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			3,470.77000	3.47077	3,393,090	10.15	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			2,837.87000	2.83787	3,044,980	10.13	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	24,111
R214	On	06/02/2020	Bond Future			10.19807	71.14512	10.24239	70.86349		13.20	0.00	0	19,434
R214	On	07/05/2020	Bond Future			10.26998	69.14352	10.31567	68.85657		14.39	0.00	0	0
R214	On	06/08/2020	Bond Future			10.34258	70.41333	10.38971	70.12090		13.92	0.00	0	0
R214	On	05/11/2020	Bond Future			10.41639	68.44082	10.46499	68.14281		14.61	0.00	0	0
Total R214 Future												0.00	0	19,434
R214	On	06/02/2020	Bond Future	9.72	Call			306.27000	0.30627	355,210	12.25	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			3,747.43000	3.74743	3,514,740	12.25	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			318.65000	0.31865	369,070	12.27	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			3,691.37000	3.69137	3,460,160	12.27	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			294.25000	0.29425	341,730	12.23	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			3,803.95000	3.80395	3,569,800	12.23	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			4,957.12000	4.95712	4,699,870	11.87	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			125.18000	0.12518	149,560	11.87	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			2,957.75000	2.95775	2,749,500	12.56	0.00	0	0
R214	On	06/02/2020	Bond Future	9.87	Call			532.45000	0.53245	605,830	12.56	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			2,118.68000	2.11868	2,295,170	13.49	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			1,008.50000	1.00850	903,360	13.49	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			7,142.60000	7.14260	6,934,390	13.09	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			352.31000	0.35231	431,050	13.09	0.00	0	1,250

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	07/05/2020	Bond Future	9.91	Put			3,991.17000	3.99117	3,829,350	13.96	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,374.22000	1.37422	1,499,350	13.96	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			3,790.32000	3.79032	3,960,090	15.03	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			1,688.70000	1.68870	1,571,520	15.03	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,038.59000	1.03859	1,153,980	13.75	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			4,663.89000	4.66389	4,492,330	13.75	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,059.24000	1.05924	1,175,330	13.77	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			4,616.61000	4.61661	4,445,750	13.77	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,018.19000	1.01819	1,132,870	13.74	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			4,711.52000	4.71152	4,539,250	13.74	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			1,873.27000	1.87327	2,060,280	13.35	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			4,484.43000	4.48443	4,379,010	13.35	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			1,900.35000	1.90035	2,086,770	13.36	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			4,445.89000	4.44589	4,339,880	13.36	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			1,846.61000	1.84661	2,033,980	13.33	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			4,523.49000	4.52349	4,418,430	13.33	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,064.59000	3.06459	3,263,110	14.38	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			4,398.96000	4.39896	4,299,470	14.38	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,095.29000	3.09529	3,292,570	14.39	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			4,366.67000	4.36667	4,265,940	14.39	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,033.77000	3.03377	3,233,520	14.37	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			4,431.23000	4.43123	4,332,970	14.37	0.00	0	0
Total R214 Option												0.00	0	6,750
Total For R214												0.00	0	26,184
Total for Bond												300,171,249.85	3,084	1,204,408
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0

Contract 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 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
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

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

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 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
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

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/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 06/02/2020 GOVI			687.36800	687.36800	685.68500	685.68500			0.00	0	1,242
GOVI On 07/05/2020 GOVI			699.89500	699.89500	698.18100	698.18100			0.00	0	0
GOVI On 06/08/2020 GOVI			712.80600	712.80600	711.05900	711.05900			0.00	0	0
Total GOVI Future									0.00	0	1,242
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			174,550.00000	17.45500	157,720,000		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			174,650.00000	17.46500	157,820,000		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			174,450.00000	17.44500	157,620,000		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			218,090.00000	21.80900	200,950,000		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			218,190.00000	21.81900	201,050,000		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			217,990.00000	21.79900	200,850,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Put			170,710.00000	17.07100	153,240,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.14	Put			170,810.00000	17.08100	153,340,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.12	Put			170,610.00000	17.06100	153,140,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	1,242
Total for GOVI									0.00	0	1,242
AL37 On 06/02/2020 Index Future			680.38600	680.38600	679.89100	679.89100			0.00	0	0
AL37 On 07/05/2020 Index Future			692.78600	692.78600	692.28100	692.28100			0.00	0	0
AL37 On 06/08/2020 Index Future			705.56600	705.56600	705.05100	705.05100			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 06/02/2020 Index Future			782.27200	782.27200	780.65300	780.65300			0.00	0	0
AL7T On 07/05/2020 Index Future			796.52800	796.52800	794.87900	794.87900			0.00	0	0
AL7T On 06/08/2020 Index Future			811.22200	811.22200	809.54200	809.54200			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	06/02/2020	Index Future			695.37100	695.37100	693.71000	693.71000			0.00	0	414
ALBI	On	07/05/2020	Index Future			708.04400	708.04400	706.35200	706.35200			0.00	0	0
ALBI	On	06/08/2020	Index Future			721.10500	721.10500	719.38100	719.38100			0.00	0	0
Total ALBI Future												0.00	0	414
Total For ALBI												0.00	0	414
IGOV	On	06/02/2020	Index Future			259.47500	259.47500	259.32800	259.32800			0.00	0	1,011
IGOV	On	07/05/2020	Index Future			264.26700	264.26700	264.11700	264.11700			0.00	0	47
IGOV	On	06/08/2020	Index Future			269.20400	269.20400	269.05100	269.05100			0.00	0	0
Total IGOV Future												0.00	0	1,058
Total For IGOV												0.00	0	1,058
Total for Index												0.00	0	1,472
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			95.28000	95.28000	95.29000	95.29000			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 :												300,171,249.85	3,084	1,207,173
AA06	On	15/04/2021	Spot Bond				100.00000	0.00000	100.89415			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			8.06500	103.37339	8.06500	103.28410		1,983,148,820,500.00	245,895,700	77,387,800	
Total AA07 SPOT												1,983,148,820,500.00	245,895,700	77,387,800
Total For AA07												1,983,148,820,500.00	245,895,700	77,387,800
AB01/R	On	24/11/2020	Spot Bond			10.00000	101.26200	10.00000	101.15600			0.00	0	0
Total AB01/R186 SPOT												0.00	0	0
Total For AB01/R186												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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	103.20528	11.37000	103.07994				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	103.36533	11.81000	103.23507				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	42.14089	100.00000	41.76702				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	37.92121	100.00000	37.58842				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.46400	10.00000	101.35800				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			5.21000	5.21000	5.21000	278.06064				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	100.22165				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.00433				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN10 On 14/05/2020 Spot Bond					0.00000	101.00493				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.88490				0.00	60,000,000	60,000,000
Total ABFN14 SPOT										0.00	60,000,000	60,000,000
Total For ABFN14										0.00	60,000,000	60,000,000
ABFN15 On 11/11/2020 Spot Bond					0.00000	101.23928				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	102.04004				0.00	0	3,000,000,000

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 ABFN16 SPOT									0.00	0	3,000,000,000
Total For ABFN16									0.00	0	3,000,000,000
ABFN1: On 26/09/2023 Spot Bond					0.00000	103.56642			0.00	0	0
Total ABFN18 SPOT									0.00	0	0
Total For ABFN18									0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.50696			0.00	0	0
Total ABFN20 SPOT									0.00	0	0
Total For ABFN20									0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.30447			0.00	0	0
Total ABFN21 SPOT									0.00	0	0
Total For ABFN21									0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.38091			0.00	0	110,000,000
Total ABFN22 SPOT									0.00	0	110,000,000
Total For ABFN22									0.00	0	110,000,000
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.00134			0.00	0	0
Total ABFN23 SPOT									0.00	0	0
Total For ABFN23									0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.37979			0.00	1,300,000,000	650,000,000
Total ABFN24 SPOT									0.00	1,300,000,000	650,000,000
Total For ABFN24									0.00	1,300,000,000	650,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.75316			0.00	140,000,000	70,000,000
Total ABFN25 SPOT									0.00	140,000,000	70,000,000
Total For ABFN25									0.00	140,000,000	70,000,000
ABFN2: On 17/10/2029 Spot Bond					0.00000	103.32294			0.00	0	0
Total ABFN26 SPOT									0.00	0	0
Total For ABFN26									0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.54776			0.00	0	0
Total ABFN27 SPOT									0.00	0	0
Total For ABFN27									0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.47733			0.00	0	0
Total ABFN28 SPOT									0.00	0	0
Total For ABFN28									0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	100.77502			0.00	260,000,000	130,000,000
Total ABFN29 SPOT									0.00	260,000,000	130,000,000
Total For ABFN29									0.00	260,000,000	130,000,000
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.91979			0.00	140,000,000	1,070,000,000

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 ABFN30 SPOT										0.00	140,000,000	1,070,000,000
Total For ABFN30										0.00	140,000,000	1,070,000,000
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.61231				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3 On 15/11/2023 Spot Bond					0.00000	100.79808				0.00	140,000,000	70,000,000
Total ABFN32 SPOT										0.00	140,000,000	70,000,000
Total For ABFN32										0.00	140,000,000	70,000,000
ABFN3 On 15/11/2024 Spot Bond					0.00000	100.93677				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3 On 07/02/2022 Spot Bond					0.00000	100.97179				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.33845				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3 On 07/02/2026 Spot Bond					0.00000	101.01373				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.34853				0.00	200,000,000	100,000,000
Total ABFN37 SPOT										0.00	200,000,000	100,000,000
Total For ABFN37										0.00	200,000,000	100,000,000
ABFN3 On 23/04/2022 Spot Bond					0.00000	101.11404				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3 On 16/09/2022 Spot Bond					0.00000	99.91809				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4 On 16/09/2024 Spot Bond					0.00000	99.91652				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.91544				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.91405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.30467				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.32746				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.34378				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.29283				0.00	0	0
Total ABJ01 SPOT										0.00	0	0
Total For ABJ01										0.00	0	0
ABK10 On 14/02/2020 Spot Bond					0.00000	100.97715				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	100.68340				0.00	0	2,000,000,000
Total ABK12 SPOT										0.00	0	2,000,000,000
Total For ABK12										0.00	0	2,000,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	100.20474				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	99.77308				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.58000	6.58000	6.58000	150.62966				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	83.92167	100.00000	83.27155				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			6.88000	6.88000	6.88000	133.55806		1,926,400,000,000.00		280,000,000	280,000,000	
Total ABKI03 SPOT								1,926,400,000,000.00		280,000,000	280,000,000	
Total For ABKI03								1,926,400,000,000.00		280,000,000	280,000,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	31.14622	100.00000	30.86085				0.00	0	0

Contract 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/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.29000	8.29000	8.29000	127.08885				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	12.24514	100.00000	12.13234				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	96.37334				0.00	0	150,000,000
Total ABKS1 SPOT										0.00	0	150,000,000
Total For ABKS1										0.00	0	150,000,000
ABN05 On 18/04/2021 Spot Bond			4.52000	204.81634	4.52000	204.64635				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			4.49000	4.49000	4.49000	130.42623				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			4.63500	4.63500	4.63500	173.58720				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			4.42000	4.42000	4.42000	209.60132				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			8.90500	8.90500	8.90500	99.03925				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			9.82000	9.82000	9.82000	103.16858				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			7.56500	7.56500	7.56500	100.35993				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			10.36500	10.36500	10.36500	100.43833				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			7.59000	104.01363	7.59000	103.92898				0.00	0	1,210,432,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS11 SPOT									0.00	0	1,210,432,300
Total For ABS11									0.00	0	1,210,432,300
ABS12 On 14/05/2020 Spot Bond			7.47000	101.53383	7.47000	101.45324			77,087,412,000.00	10,319,600	31,736,200
Total ABS12 SPOT									77,087,412,000.00	10,319,600	31,736,200
Total For ABS12									77,087,412,000.00	10,319,600	31,736,200
ABS12/ On 14/05/2020 Spot Bond			9.20000	100.84274	9.20000	100.74484			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			8.27000	103.87593	8.27000	103.78347			0.00	0	38,633,300
Total ABS13 SPOT									0.00	0	38,633,300
Total For ABS13									0.00	0	38,633,300
ABS14 On 11/11/2020 Spot Bond			7.62000	102.34280	7.62000	102.25873			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			8.22500	104.85425	8.22500	104.76142			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			8.61500	109.11206	8.61500	109.01098			0.00	0	1,300,000,000
Total ABS16 SPOT									0.00	0	1,300,000,000
Total For ABS16									0.00	0	1,300,000,000
ABS17 On 11/11/2027 Spot Bond			9.16500	109.17114	9.16500	109.06368			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			8.14500	107.60695	8.14500	107.51259			0.00	0	7,500,000,000
Total ABS18 SPOT									0.00	0	7,500,000,000
Total For ABS18									0.00	0	7,500,000,000
ABS6 On 01/06/2020 Spot Bond			7.67000	100.57068	7.67000	100.48908			2,319,846,724,000.00	302,457,200	168,855,800
Total ABS6 SPOT									2,319,846,724,000.00	302,457,200	168,855,800
Total For ABS6									2,319,846,724,000.00	302,457,200	168,855,800
ABS7 On 11/09/2026 Spot Bond			9.02500	101.20373	9.02500	101.10560			542,211,170,000.00	60,078,800	3,510,475,100
Total ABS7 SPOT									542,211,170,000.00	60,078,800	3,510,475,100
Total For ABS7									542,211,170,000.00	60,078,800	3,510,475,100
ABS7/R On 11/09/2026 Spot Bond			100.00000	11.31055	100.00000	11.21021			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			4.06000	4.06000	4.06000	289.65564			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.59000	160.59474	3.59000	160.47776			71,800,000,000.00	20,000,000	10,000,000
Total ABSI4 SPOT									71,800,000,000.00	20,000,000	10,000,000
Total For ABSI4									71,800,000,000.00	20,000,000	10,000,000
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT04U SPOT									0.00	0	0
Total For ABT04U									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.26500	11.26500	11.26500	103.44112			0.00	0	200,000,000
Total ABX01 SPOT									0.00	0	200,000,000
Total For ABX01									0.00	0	200,000,000
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	101.46400	10.00000	101.35800			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	99.82708			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	99.83087			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			7.89000	7.89000	7.89000	99.84891			0.00	0	0
Total ACL104 SPOT									0.00	0	0
Total For ACL104									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	243.62534			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	243.66548				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	99.83582				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	101.46400	10.00000	101.35800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL142 On 20/12/2021 Spot Bond					0.00000	99.83528				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	99.06115				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.14610				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	99.83195				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	99.83149				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	99.83149				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	99.82832				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	99.82832				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	164.88550				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	166.80190				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	97.75603				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	99.83754				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.79157				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.12597				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	99.83827				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	99.84109				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	100.61066				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	101.81168				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.50619				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.50915				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	100.35951				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	103.45019				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	104.60343				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	102.36700				0.00	0	70,000,000
Total AGT02 SPOT										0.00	0	70,000,000
Total For AGT02										0.00	0	70,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	100.24380				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.29861				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.05322				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.19183				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.27584				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.26823				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.35190				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.43552				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.70887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF3C4 SPOT									0.00	0	0
Total For AHF3C4									0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.79230			0.00	0	0
Total AHF3C5 SPOT									0.00	0	0
Total For AHF3C5									0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.37024			0.00	0	0
Total AHF5A1 SPOT									0.00	0	0
Total For AHF5A1									0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.51750			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			9.09500	105.49068	9.09500	105.38875			0.00	0	0
Total AHF5A3 SPOT									0.00	0	0
Total For AHF5A3									0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.53527			0.00	0	0
Total AHF5B1 SPOT									0.00	0	0
Total For AHF5B1									0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.55895			0.00	0	0
Total AHF5C1 SPOT									0.00	0	0
Total For AHF5C1									0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.72418			0.00	0	0
Total AHF5D1 SPOT									0.00	0	0
Total For AHF5D1									0.00	0	0
AHF6A: On 21/08/2022 Spot Bond					0.00000	100.50262			0.00	0	0
Total AHF6A1 SPOT									0.00	0	0
Total For AHF6A1									0.00	0	0
AHF6A: On 21/08/2024 Spot Bond					0.00000	100.51743			0.00	0	0
Total AHF6A2 SPOT									0.00	0	0
Total For AHF6A2									0.00	0	0
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.53519			0.00	0	0
Total AHF6B1 SPOT									0.00	0	0
Total For AHF6B1									0.00	0	0
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.55885			0.00	0	0
Total AHF6C1 SPOT									0.00	0	0
Total For AHF6C1									0.00	0	0
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.72396			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF6D1 SPOT									0.00	0	0
Total For AHF6D1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1BU SPOT									0.00	0	0
Total For AHL1BU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		551,163,895,200,000.00	15,511,638,952	15,514,732,169	
Total AHY2U SPOT								51,163,895,200,000.00	15,511,638,952	15,514,732,169	
Total For AHY2U								51,163,895,200,000.00	15,511,638,952	15,514,732,169	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		104,472,735,500,000.00	1,044,727,355	17,773,657	
Total AIG2U SPOT								14,472,735,500,000.00	1,044,727,355	17,773,657	
Total For AIG2U								14,472,735,500,000.00	1,044,727,355	17,773,657	
AIR02 On 30/04/2023 Spot Bond			8.96000	109.26882	8.96000	109.16420		0.00	0	78,658,500	
Total AIR02 SPOT								0.00	0	78,658,500	
Total For AIR02								0.00	0	78,658,500	
AIR04 On 29/05/2024 Spot Bond			8.59500	102.82942	8.59500	102.73437		292,978,624,500.00	34,087,100	27,069,500	
Total AIR04 SPOT								292,978,624,500.00	34,087,100	27,069,500	
Total For AIR04								292,978,624,500.00	34,087,100	27,069,500	
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			10.95000	94.65438	10.95000	94.54356		0.00	0	57,326,200	
Total AIR05 SPOT								0.00	0	57,326,200	
Total For AIR05								0.00	0	57,326,200	
AIRL01 On 30/04/2028 Spot Bond			4.84000	175.05975	4.84000	174.90847		0.00	0	0	
Total AIRL01 SPOT								0.00	0	0	
Total For AIRL01								0.00	0	0	
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AIRT1U SPOT								0.00	0	0	
Total For AIRT1U								0.00	0	0	
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	101.32308				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.83030				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.97007				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	101.93196				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.61996				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.21855				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.04493				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	99.91616				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.67000	227.03559	4.67000	226.84350				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03L On 07/12/2033 Spot Bond			4.68500	203.88705	4.68500	203.71424				0.00	0	697,100,000
Total ASN037 SPOT										0.00	0	697,100,000
Total For ASN037										0.00	0	697,100,000
ASN05L On 22/04/2020 Spot Bond					0.00000	101.28412				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05L On 28/04/2020 Spot Bond					0.00000	101.13190				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06L On 30/04/2020 Spot Bond					0.00000	101.06714				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06L On 07/02/2020 Spot Bond					0.00000	100.85604				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07L On 20/06/2020 Spot Bond					0.00000	99.81475				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08(On 20/09/2020 Spot Bond					0.00000	99.84328			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	100.28834			0.00	157,600,000	78,800,000
Total ASN083 SPOT									0.00	157,600,000	78,800,000
Total For ASN083									0.00	157,600,000	78,800,000
ASN08: On 03/09/2020 Spot Bond					0.00000	100.27160			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	151.77323			0.00	0	0
Total ASN087 SPOT									0.00	0	0
Total For ASN087									0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	101.27994			0.00	0	0
Total ASN092 SPOT									0.00	0	0
Total For ASN092									0.00	0	0
ASN09(On 10/11/2020 Spot Bond					0.00000	100.77894			0.00	0	0
Total ASN096 SPOT									0.00	0	0
Total For ASN096									0.00	0	0
ASN09(On 20/12/2020 Spot Bond					0.00000	92.11846			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	100.27227			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN11(On 07/03/2021 Spot Bond					0.00000	100.09621			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11(On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	99.79059			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	99.79247				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.32000	158.25045	4.32000	158.12290				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	100.51867				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	87.95002				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.94716				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	100.96739				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			4.36500	158.10738	4.36500	157.97915				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	56.51224				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.27822				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			5.27500	165.91588	5.27500	165.76480				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond					0.00000	100.87016				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond					0.00000	100.58402				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond					0.00000	100.44870				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165 On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172 On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176 On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	99.81862				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.02175				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	101.84108				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			4.62500	104.92560	4.62500	104.83761				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	99.84717				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	99.84563				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	99.82043				0.00	19,600,000	4,900,000
Total ASN204 SPOT										0.00	19,600,000	4,900,000
Total For ASN204										0.00	19,600,000	4,900,000
ASN20: On 24/08/2021 Spot Bond					0.00000	100.50867				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	100.55411				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	100.34836				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.34070				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN24: On 09/03/2020 Spot Bond					0.00000	100.13857				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	100.32380				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	99.81900				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	99.84623				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 15/08/2023 Spot Bond					0.00000	100.67657				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	100.56697				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond					0.00000	100.53408				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	99.99959				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29: On 26/09/2023 Spot Bond					0.00000	101.91464				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30: On 20/12/2023 Spot Bond					0.00000	99.83867				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31: On 20/12/2023 Spot Bond					0.00000	99.80767				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31: On 17/01/2020 Spot Bond					0.00000	103.93351				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN31: On 20/01/2021 Spot Bond					0.00000	100.12526				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN315 On 30/04/2020 Spot Bond					0.00000	101.07786				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN316 On 30/03/2020 Spot Bond					0.00000	101.60892				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN317 On 31/03/2029 Spot Bond			4.59500	4.59500	4.59500	93.29193				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			4.86500	4.86500	4.86500	89.07441				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond					0.00000	99.84451				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	99.82959				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond					0.00000	100.78771				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN333 On 20/06/2024 Spot Bond					0.00000	99.84372				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			4.73500	103.35172	4.73500	103.26383				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN337 On 20/06/2024 Spot Bond					0.00000	99.83675				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN341 On 12/02/2021 Spot Bond					0.00000	100.70391				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN342 On 12/02/2021 Spot Bond					0.00000	100.70391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN344 On 20/06/2024 Spot Bond					0.00000	99.84711				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN346 On 20/06/2024 Spot Bond					0.00000	99.83863				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN351 On 20/06/2024 Spot Bond					0.00000	99.84146				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN354 On 20/06/2024 Spot Bond					0.00000	99.84146				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN358 On 30/08/2024 Spot Bond					0.00000	100.27144				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN365 On 20/06/2024 Spot Bond					0.00000	99.81981				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN369 On 20/12/2024 Spot Bond					0.00000	99.84350				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN373 On 20/12/2024 Spot Bond					0.00000	99.83953				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN374 On 29/10/2021 Spot Bond					0.00000	101.08516				0.00	0	300,000,000
Total ASN381 SPOT										0.00	0	300,000,000
Total For ASN381										0.00	0	300,000,000
ASN381 On 15/03/2021 Spot Bond					0.00000	99.90994				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN383 On 15/03/2021 Spot Bond					0.00000	99.90994				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN384 On 20/12/2022 Spot Bond					0.00000	99.82155				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN386 On 20/12/2024 Spot Bond					0.00000	99.84255				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN388 On 20/11/2020 Spot Bond					0.00000	100.21683				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
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					0.00000	100.66678				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			7.61500	102.08915	7.61500	102.00579			11,270,200,000,000.00	1,480,000,000	1,138,235,300	
Total BAW19 SPOT									11,270,200,000,000.00	1,480,000,000	1,138,235,300	
Total For BAW19									11,270,200,000,000.00	1,480,000,000	1,138,235,300	
BAW21 On 24/03/2022 Spot Bond			7.84000	105.09462	7.84000	105.00585			0.00	0	17,699,000	
Total BAW21 SPOT									0.00	0	17,699,000	
Total For BAW21									0.00	0	17,699,000	
BAW21 On 24/03/2022 Spot Bond			9.30000	102.10874	9.30000	102.00680			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	101.93932			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW25 On 08/05/2020 Spot Bond					0.00000	101.24508			0.00	0	0	
Total BAW25 SPOT									0.00	0	0	
Total For BAW25									0.00	0	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total BAW26U SPOT									0.00	0	0	
Total For BAW26U									0.00	0	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total BAW27U SPOT									0.00	0	0	
Total For BAW27U									0.00	0	0	
BAW28 On 06/06/2022 Spot Bond					0.00000	101.17075			0.00	0	0	

Contract 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					0.00000	100.49831				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.18081				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	101.65122				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.62162				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	103.20606				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			11.19000	11.19000	11.19000	106.20581				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	102.41607				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.27480				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					0.00000	103.96605				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	102.29496				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.80250				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	102.27490				0.00	0	0

Contract 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			10.99500	10.99500	10.99500	102.71893				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					0.00000	102.14386				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.14386				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	102.14386				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			11.87500	11.87500	11.87500	103.74674				0.00	0	280,000,000
Total BAYA72 SPOT										0.00	0	280,000,000
Total For BAYA72										0.00	0	280,000,000
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.62705				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	102.11947				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.42987				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	102.42992				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA77 On 30/09/2022 Spot Bond					0.00000	102.11550				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	102.89954				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	105.24742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB1 On 30/06/2020 Spot Bond					0.00000	103.00033				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB1 On 30/06/2021 Spot Bond					0.00000	102.59747				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.64693				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.64693				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	102.64693				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB1 On 30/09/2024 Spot Bond					0.00000	102.33565				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB1 On 30/09/2022 Spot Bond					0.00000	102.64760				0.00	0	60,000,000
Total BAYB17 SPOT										0.00	0	60,000,000
Total For BAYB17										0.00	0	60,000,000
BAYB1 On 30/09/2022 Spot Bond					0.00000	102.64760				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB1 On 30/09/2022 Spot Bond					0.00000	102.64760				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD1 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
BAYD2 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
BAYD3 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	100.28327				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.71847				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.08857				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.82000	8.82000	8.82000	97.14878				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	9.38102	100.00000	9.29825				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond					0.00000	100.93200				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	100.19288				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BG1A7I 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
BGL03 On 05/02/2020 Spot Bond					0.00000	101.45695				0.00	0	4,700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL03 SPOT										0.00	0	4,700,000,000
Total For BGL03										0.00	0	4,700,000,000
BGL04 On 05/02/2020 Spot Bond			7.99500	103.88722	7.99500	103.79726				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			9.69000	104.34393	9.69000	104.23548				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	101.65758				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			9.59500	108.55329	9.59500	108.44154				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	100.28730				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			9.39000	103.92608	9.39000	103.82134				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	104.25874				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			10.17000	104.25892	10.17000	104.14533				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	104.39622				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			8.59500	108.58324	8.59500	108.48396				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	105.05779				0.00	20,000,000	10,000,000
Total BGL14 SPOT										0.00	20,000,000	10,000,000
Total For BGL14										0.00	20,000,000	10,000,000
BGL15 On 17/03/2022 Spot Bond					0.00000	103.81851				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.52731				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	106.61837				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	104.85395				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	105.33626				0.00	40,000,000	20,000,000
Total BGL19 SPOT										0.00	40,000,000	20,000,000
Total For BGL19										0.00	40,000,000	20,000,000
BGT01 On 12/09/2022 Spot Bond					0.00000	106.61171				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID07 On 30/06/2020 Spot Bond					0.00000	102.15164				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	102.95031				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.72844				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.63498				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			8.33500	104.98010	8.33500	104.88594				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.12031				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	99.91575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	101.00768				0.00	0	0
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	100.94650				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.13007				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.56253				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.57062				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BNPP0 On 05/01/2025 Spot Bond					0.00000	100.69180				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	99.77983				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.17058				0.00	60,000,000	30,000,000
Total BPPF04 SPOT										0.00	60,000,000	30,000,000
Total For BPPF04										0.00	60,000,000	30,000,000
BPPF0 On 22/03/2021 Spot Bond					0.00000	99.78920				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.27801				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.79742				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1 On 22/03/2020 Spot Bond					0.00000	99.79859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF1(On 23/07/2020 Spot Bond					0.00000	101.07816				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1(On 23/01/2020 Spot Bond					0.00000	101.02608				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										0.00	0	0
BPPF1(On 19/11/2020 Spot Bond					0.00000	100.51085				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF1(On 19/11/2022 Spot Bond					0.00000	100.53274				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.54507				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BS2A1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.89393				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.87269				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.80486				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL20 On 14/12/2019 Spot Bond					0.00000	99.91725				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			7.91000	101.15894	7.91000	101.07392				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.16008				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			7.91500	105.35392	7.91500	105.26409				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.21090				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.50749			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	101.09861			0.00	0	0
Total CBL29 SPOT									0.00	0	0
Total For CBL29									0.00	0	0
CCT01 On 23/06/2023 Spot Bond			9.76500	107.98116	9.76500	107.86870			0.00	0	2,397,800
Total CCT01 SPOT									0.00	0	2,397,800
Total For CCT01									0.00	0	2,397,800
CCT02 On 12/06/2024 Spot Bond			9.56500	107.49372	9.56500	107.38401			0.00	0	651,016,300
Total CCT02 SPOT									0.00	0	651,016,300
Total For CCT02									0.00	0	651,016,300
CCT03 On 15/03/2025 Spot Bond			9.76500	108.43922	9.76500	108.32566		2,647,822,716,000.00		271,154,400	2,731,880,000
Total CCT03 SPOT								2,647,822,716,000.00		271,154,400	2,731,880,000
Total For CCT03								2,647,822,716,000.00		271,154,400	2,731,880,000
CCT04 On 17/07/2027 Spot Bond			9.81500	106.07927	9.81500	105.96885		4,178,194,462,000.00		425,694,800	425,694,800
Total CCT04 SPOT								4,178,194,462,000.00		425,694,800	425,694,800
Total For CCT04								4,178,194,462,000.00		425,694,800	425,694,800
CGR14 On 25/11/2020 Spot Bond			10.00000	101.46400	10.00000	101.35800			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	102.64551			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.26449			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.71931			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.55308			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	99.71966			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.89038				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	102.33110				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	101.21002				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	101.03429				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	101.97364				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	101.24299				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA4U SPOT										0.00	0	0
Total For CLA4U										0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA5U SPOT										0.00	0	0
Total For CLA5U										0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA6U SPOT										0.00	0	0
Total For CLA6U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	104.52140				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	155.06033	3.14000	154.87736				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.29000	4.29000	4.29000	151.28640				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	101.46400	10.00000	101.35800				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	101.46400	10.00000	101.35800				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	101.46400	10.00000	101.35800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	100.76181				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			10.18500	99.25785	10.18500	99.14955				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			10.70500	100.67829	10.70500	100.56299				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	99.81872				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	100.74619				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.18221				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			9.36500	106.60446	9.36500	106.49730			127,544,178,854,000.00	13,619,239,600	2,586,412,000	
Total CLN362 SPOT									127,544,178,854,000.00	13,619,239,600	2,586,412,000	
Total For CLN362									127,544,178,854,000.00	13,619,239,600	2,586,412,000	
CLN364 On 06/08/2023 Spot Bond					0.00000	101.05739			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			11.50500	107.95100	11.50500	107.81838			0.00	0	0	
Total CLN365 SPOT									0.00	0	0	
Total For CLN365									0.00	0	0	
CLN366 On 06/08/2023 Spot Bond					0.00000	101.09726			0.00	0	0	
Total CLN366 SPOT									0.00	0	0	
Total For CLN366									0.00	0	0	
CLN370 On 26/07/2022 Spot Bond					0.00000	101.16976			0.00	0	0	
Total CLN370 SPOT									0.00	0	0	
Total For CLN370									0.00	0	0	
CLN371 On 20/03/2024 Spot Bond					0.00000	107.28128			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			8.19000	104.34608	8.19000	104.25408				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/03/2024 Spot Bond			10.98000	101.08335	10.98000	100.96469				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	102.62258	11.00000	102.50190				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	99.82056				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.29500	105.53578	11.29500	105.40843				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	99.80410				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	99.83945				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	101.23811				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/12/2019 Spot Bond					0.00000	102.81662				0.00	0	0
Total CLN393 SPOT										0.00	0	0
Total For CLN393										0.00	0	0
CLN393 On 20/09/2022 Spot Bond					0.00000	99.83864				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/03/2020 Spot Bond					0.00000	99.89121				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN396 On 20/06/2020 Spot Bond					0.00000	99.87973				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	100.72119				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.71728				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	99.83853				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.53966				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	99.83759				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	102.64190				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	103.45492				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.04134				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	102.05109				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.35375				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	99.81310				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	101.68575				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	99.73280				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	99.80374				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	105.07581				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	101.54151				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	108.90300				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	107.69400				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	108.99700				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	100.77807				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	107.16600				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	99.76434				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	149.55000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	109.60200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	110.27700				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	110.89300				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	150.53000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	99.82161				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	99.83009				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.81010				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	152.09000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			8.09000	105.03765	8.09000	104.94614				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			4.59000	157.39439	4.59000	157.26299				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			6.74000	117.45158	6.74000	117.32687				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.98000	116.14706	6.98000	116.02082				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond					0.00000	99.79792				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	100.62574				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.98173				0.00	40,000,000	20,000,000
Total CLN458 SPOT										0.00	40,000,000	20,000,000
Total For CLN458										0.00	40,000,000	20,000,000
CLN460 On 29/11/2021 Spot Bond					0.00000	100.35202				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	103.22923				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			9.36000	106.91029	9.36000	106.80404				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			9.11500	104.44185	9.11500	104.33960				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	99.91199				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 27/03/2020 Spot Bond					0.00000	101.76776				0.00	0	0
Total CLN466 SPOT										0.00	0	0
Total For CLN466										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.76040				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	102.76931				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 19/11/2022 Spot Bond					0.00000	100.65337				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	100.13236				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	99.81969				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	28.39645	100.00000	28.14451				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 07/06/2022 Spot Bond					0.00000	100.13181				0.00	0	0
Total CLN481 SPOT										0.00	0	0
Total For CLN481										0.00	0	0
CLN481 On 20/05/2021 Spot Bond					0.00000	100.62684				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	101.93248				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.53858				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			8.29000	102.81973	8.29000	102.72848				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	100.27927				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			11.79500	101.78566	11.79500	101.97610				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			8.59500	104.78883	8.59500	104.69301				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	101.84165				0.00	0	750,000,000

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 CLN489 SPOT										0.00	0	750,000,000
Total For CLN489										0.00	0	750,000,000
CLN49(On 28/03/2022 Spot Bond					0.00000	102.75977				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN49(On 20/06/2022 Spot Bond					0.00000	99.82012				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49(On 07/06/2022 Spot Bond			10.79000	108.42553	10.79000	102.55338				0.00	0	0
Total CLN494 SPOT										0.00	0	0
Total For CLN494										0.00	0	0
CLN49(On 29/08/2020 Spot Bond					0.00000	100.33125				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49(On 04/09/2024 Spot Bond			8.99500	106.90764	8.99500	106.80432				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49(On 04/09/2024 Spot Bond					0.00000	101.63703				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49(On 08/06/2022 Spot Bond					0.00000	102.22318				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49(On 20/05/2021 Spot Bond					0.00000	100.56591				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50(On 10/10/2020 Spot Bond					0.00000	101.50052				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50(On 11/10/2022 Spot Bond					0.00000	101.58016				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	101.64000				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	101.64000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	101.16682				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	100.20677				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 24/02/2020 Spot Bond					0.00000	100.48684				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	101.55436				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.14438				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 15/09/2022 Spot Bond			9.96000	100.03589	9.96000	102.40504				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	102.53357	10.01000	101.18116				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond					0.00000	100.46430				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	101.36034	9.60000	101.27425				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.02261				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	99.91329				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	100.38518				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	100.72949				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	102.47652	9.20000	102.37528				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	101.17363				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	101.12609				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	102.47857				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	101.42905				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	102.19969				0.00	160,000,000	80,000,000
Total CLN529 SPOT										0.00	160,000,000	80,000,000
Total For CLN529										0.00	160,000,000	80,000,000
CLN529 On 12/03/2021 Spot Bond					0.00000	100.02173				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	100.02261				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	101.92840				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	99.82932				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	101.39743				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			10.04500	10.04500	10.04500	105.42458				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	99.50025				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	101.17846				0.00	240,000,000	120,000,000
Total CLN537 SPOT										0.00	240,000,000	120,000,000
Total For CLN537										0.00	240,000,000	120,000,000
CLN537 On 16/08/2023 Spot Bond					0.00000	100.64278				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	99.78333				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond					0.00000	101.55399				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	115.05000				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	100.27454				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN542 On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN543 On 20/12/2023 Spot Bond					0.00000	101.48363				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond					0.00000	101.53080				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			9.51500	105.64094	9.51500	105.53425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN547 On 29/03/2025 Spot Bond			9.56500	104.21350	9.56500	104.10656				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN548 On 12/11/2025 Spot Bond			9.65500	103.19127	9.65500	103.08439				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN549 On 07/12/2025 Spot Bond			4.77000	4.77000	4.77000	104.59854				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN550 On 18/04/2028 Spot Bond					0.00000	258.72540				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN551 On 07/12/2025 Spot Bond			4.77000	4.77000	4.77000	104.59768				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN552 On 03/03/2020 Spot Bond				100.00000	0.00000	110.07800				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN553 On 20/12/2023 Spot Bond					0.00000	114.00400				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN554 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN555 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN556 On 20/12/2020 Spot Bond					0.00000	101.01506				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 15/11/2023 Spot Bond					0.00000	100.70744				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 12/11/2023 Spot Bond					0.00000	100.74986				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	100.44547				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	101.66991				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	117.34200				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	100.79553				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	100.63210	10.16000	100.84758				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			9.51500	105.16343	9.51500	103.71573				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	100.85982				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	100.50851				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	101.70853				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	100.22370				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	100.76533				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 13/05/2021 Spot Bond					0.00000	100.78777				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN57(On 13/05/2021 Spot Bond					0.00000	100.79586				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN57(On 12/11/2025 Spot Bond			9.74500	103.31646	9.74500	101.87114				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN57(On 12/11/2025 Spot Bond					0.00000	100.77494				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN57(On 13/05/2021 Spot Bond					0.00000	100.76188				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN57(On 11/02/2024 Spot Bond					0.00000	100.76792				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN57(On 15/03/2024 Spot Bond					0.00000	99.90827				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN57(On 25/04/2023 Spot Bond					0.00000	102.96400				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN57(On 20/06/2024 Spot Bond					0.00000	99.81793				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN57(On 18/04/2026 Spot Bond					0.00000	101.35925				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN57(On 02/04/2024 Spot Bond					0.00000	101.80689				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN58(On 10/10/2024 Spot Bond					0.00000	101.85205				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN58(On 10/05/2024 Spot Bond					0.00000	100.77896				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond					0.00000	100.26416				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	99.89633				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	101.27584				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	100.25963				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	100.54864				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	100.01723				0.00	60,000,000	30,000,000
Total CLN587 SPOT										0.00	60,000,000	30,000,000
Total For CLN587										0.00	60,000,000	30,000,000
CLN587 On 14/06/2022 Spot Bond					0.00000	99.91421				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	99.88557				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	99.89773				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	101.97341				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			4.96000	122.86868	4.96000	100.48563				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	100.44063				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 07/12/2025 Spot Bond					0.00000	100.10084				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN594 On 27/06/2022 Spot Bond					0.00000	101.81394				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond					0.00000	100.44063				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.21413				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond					0.00000	101.73821				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	100.01298				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	99.88557				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	99.88557				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN601 On 04/06/2023 Spot Bond					0.00000	100.21552				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	103.06981				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN603 On 05/08/2024 Spot Bond					0.00000	100.87052				0.00	200,000,000	100,000,000
Total CLN604 SPOT										0.00	200,000,000	100,000,000
Total For CLN604										0.00	200,000,000	100,000,000
CLN604 On 12/08/2022 Spot Bond					0.00000	100.72492				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN605 On 14/04/2026 Spot Bond					0.00000	101.67634				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN606 On 17/01/2024 Spot Bond					0.00000	101.41479				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN607 On 22/08/2024 Spot Bond					0.00000	100.50682				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN608 On 30/04/2023 Spot Bond			9.32000	101.20183	9.32000	101.10114				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 23/07/2022 Spot Bond					0.00000	101.18876				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN610 On 14/04/2026 Spot Bond					0.00000	101.66819				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN611 On 07/03/2025 Spot Bond					0.00000	100.09620				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN612 On 22/08/2022 Spot Bond					0.00000	100.49560				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN613 On 30/11/2021 Spot Bond					0.00000	100.26404				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN614 On 30/09/2020 Spot Bond					0.00000	101.47973				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN615 On 20/12/2029 Spot Bond					0.00000	101.86974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN617 On 20/12/2024 Spot Bond					0.00000	101.52975				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN618 On 20/12/2022 Spot Bond					0.00000	101.51611				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN619 On 30/11/2021 Spot Bond					0.00000	100.25960				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN620 On 28/10/2024 Spot Bond					0.00000	100.99953				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN621 On 28/10/2022 Spot Bond					0.00000	100.99728				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN622 On 28/04/2021 Spot Bond					0.00000	100.92897				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN623 On 20/12/2024 Spot Bond					0.00000	101.15929				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN624 On 25/01/2023 Spot Bond			8.72500	105.20589	8.72500	102.76460				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN625 On 19/08/2025 Spot Bond					0.00000	100.63939				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN626 On 31/07/2034 Spot Bond					0.00000	100.74767				0.00	280,000,000	140,000,000
Total CLN626 SPOT										0.00	280,000,000	140,000,000
Total For CLN626										0.00	280,000,000	140,000,000
CLN627 On 31/07/2034 Spot Bond			11.59500	92.07038	11.59500	87.03011				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN628 SPOT									0.00	0	0
Total For CLN628									0.00	0	0
CLN628 On 20/11/2021 Spot Bond					0.00000	100.48483			0.00	0	0
Total CLN629 SPOT									0.00	0	0
Total For CLN629									0.00	0	0
CLN629 On 19/08/2025 Spot Bond			10.21500	103.63664	10.21500	99.94028			0.00	0	0
Total CLN630 SPOT									0.00	0	0
Total For CLN630									0.00	0	0
CLN630 On 19/08/2025 Spot Bond					0.00000	100.40594			0.00	0	0
Total CLN631 SPOT									0.00	0	0
Total For CLN631									0.00	0	0
CLN631 On 21/05/2021 Spot Bond					0.00000	100.33243			0.00	0	0
Total CLN632 SPOT									0.00	0	0
Total For CLN632									0.00	0	0
CLN632 On 09/10/2034 Spot Bond					0.00000	100.21797			0.00	0	0
Total CLN633 SPOT									0.00	0	0
Total For CLN633									0.00	0	0
CLN633 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLN634 SPOT									0.00	0	0
Total For CLN634									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.82000	97.24046	8.82000	97.14878			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	99.83664			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.62076			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			8.45000	111.47784	8.45000	111.37706			0.00	0	3,814,900,000
Total COJ05 SPOT									0.00	0	3,814,900,000
Total For COJ05									0.00	0	3,814,900,000
COJ07 On 23/03/2021 Spot Bond			8.27000	105.45054	8.27000	105.35667		86,090,700,000.00		10,410,000	29,990,800
Total COJ07 SPOT								86,090,700,000.00		10,410,000	29,990,800
Total For COJ07								86,090,700,000.00		10,410,000	29,990,800
COJ08 On 22/06/2026 Spot Bond			10.07500	106.32408	10.07500	106.20993		28,565,002,700,000.00		2,835,236,000	1,968,928,500

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 COJ08 SPOT									28,565,002,700,000.00	2,835,236,000	1,968,928,500
Total For COJ08									28,565,002,700,000.00	2,835,236,000	1,968,928,500
COJG0 On 09/06/2024 Spot Bond			8.77500	105.32983	8.77500	105.23102			2,231,542,170,000.00	254,306,800	295,798,300
Total COJG01 SPOT									2,231,542,170,000.00	254,306,800	295,798,300
Total For COJG01									2,231,542,170,000.00	254,306,800	295,798,300
COT01 On 03/04/2023 Spot Bond			9.43000	100.95286	9.43000	100.85124			849,205,448,000.00	90,053,600	325,980,200
Total COT01 SPOT									849,205,448,000.00	90,053,600	325,980,200
Total For COT01									849,205,448,000.00	90,053,600	325,980,200
COT02 On 03/04/2028 Spot Bond			11.21000	96.69252	11.21000	96.57733			0.00	0	6,770,000,000
Total COT02 SPOT									0.00	0	6,770,000,000
Total For COT02									0.00	0	6,770,000,000
COT03 On 05/06/2028 Spot Bond			11.16500	91.11766	11.16500	91.00954			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			11.41000	11.41000	11.41000	103.34127			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	99.91288			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.19630			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	99.76516			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	101.83114				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.95230				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG8 On 11/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG89 SPOT										0.00	0	0
Total For DENG89										0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.01384				0.00	0	0
Total DENG90 SPOT										0.00	0	0
Total For DENG90										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	100.59060				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	100.04397				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	99.76630				0.00	0	340,000,000
Total DENG93 SPOT										0.00	0	340,000,000
Total For DENG93										0.00	0	340,000,000
DENG9 On 27/09/2020 Spot Bond					0.00000	101.80960				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	29,000,000,000
Total DENG97 SPOT										0.00	0	29,000,000,000
Total For DENG97										0.00	0	29,000,000,000
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL00 On 20/12/2019 Spot Bond					0.00000	99.39282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL009 SPOT									0.00	0	0
Total For DOL009									0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	99.68938			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.51212			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.13689			0.00	0	500,000,000
Total DSY02 SPOT									0.00	0	500,000,000
Total For DSY02									0.00	0	500,000,000
DSY03 On 21/11/2024 Spot Bond			9.48500	9.48500	9.48500	104.39494			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.77446			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			8.04000	101.35132	8.04000	101.26404			0.00	0	38,109,500
Total DV2021 SPOT									0.00	0	38,109,500
Total For DV2021									0.00	0	38,109,500
DV22 On 07/02/2020 Spot Bond			6.55500	103.75606	6.55500	103.68227		520,280,838,000.00		79,371,600	41,254,400
Total DV22 SPOT								520,280,838,000.00		79,371,600	41,254,400
Total For DV22								520,280,838,000.00		79,371,600	41,254,400
DV22/R On 07/02/2020 Spot Bond			100.00000	91.66576	100.00000	90.79483			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			8.17500	108.06248	8.17500	107.96841		1,891,587,090,000.00		231,386,800	5,546,980,400
Total DV23 SPOT								1,891,587,090,000.00		231,386,800	5,546,980,400
Total For DV23								1,891,587,090,000.00		231,386,800	5,546,980,400
DV23/R On 27/02/2023 Spot Bond			100.00000	19.54130	100.00000	19.36981			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	19.54130	100.00000	19.36981			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			8.49500	107.28801	8.49500	107.19104		163,984,082,000.00		19,303,600	211,214,200
Total DV24 SPOT								163,984,082,000.00		19,303,600	211,214,200
Total For DV24								163,984,082,000.00		19,303,600	211,214,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV24/R On 18/02/2024 Spot Bond			9.69000	103.16024	9.69000	103.05419			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	103.16024	9.69000	103.05419			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			11.24500	96.84076	11.24500	96.72567		2,964,774,611,500.00		263,652,700	263,652,700
Total DV29 SPOT								2,964,774,611,500.00		263,652,700	263,652,700
Total For DV29								2,964,774,611,500.00		263,652,700	263,652,700
DV29/R On 18/02/2029 Spot Bond			10.10000	103.29284	10.10000	103.18227		0.00		0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.29284	10.10000	103.18227		0.00		0	0
Total DV29/R213 SPOT								0.00		0	0
Total For DV29/R213								0.00		0	0
DVF20I On 28/03/2020 Spot Bond					0.00000	101.73636		0.00		0	0
Total DVF20B SPOT								0.00		0	0
Total For DVF20B								0.00		0	0
DVF20C On 31/08/2020 Spot Bond					0.00000	100.37324		0.00		0	0
Total DVF20C SPOT								0.00		0	0
Total For DVF20C								0.00		0	0
DVF20D On 23/10/2020 Spot Bond					0.00000	101.30038		0.00		0	0
Total DVF20D SPOT								0.00		0	0
Total For DVF20D								0.00		0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.33398		0.00		0	0
Total DVF21 SPOT								0.00		0	0
Total For DVF21								0.00		0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	102.20759		0.00		0	8,000,000,000
Total DVF22 SPOT								0.00		0	8,000,000,000
Total For DVF22								0.00		0	8,000,000,000
DVF22B On 29/08/2022 Spot Bond					0.00000	100.97800		0.00		0	250,000,000
Total DVF22B SPOT								0.00		0	250,000,000
Total For DVF22B								0.00		0	250,000,000
DVF22C On 24/10/2022 Spot Bond					0.00000	101.49370		0.00		0	0
Total DVF22C SPOT								0.00		0	0
Total For DVF22C								0.00		0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	102.59198		0.00		0	0
Total DVF24 SPOT								0.00		0	0
Total For DVF24								0.00		0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	102.10825		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	102.24876				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	102.89760				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.24184				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2L On 31/05/2024 Spot Bond					0.00000	100.44063				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2L On 31/05/2026 Spot Bond					0.00000	100.75396				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	70.40566	100.00000	69.78779				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			8.04500	108.29900	8.04500	108.20619				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			8.14500	113.03641	8.14500	112.93836				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			7.90000	102.86576	7.90000	102.77844				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			8.00000	106.02140	8.00000	105.93005				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			8.90500	106.16811	8.90500	106.06650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.93000	101.92684	4.93000	101.83748				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			4.62500	92.83950	4.62500	92.76165				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	128.31297	2.25000	128.23792				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			4.55500	128.28737	4.55500	128.18008				0.00	0	780,000,000
Total EL28 SPOT										0.00	0	780,000,000
Total For EL28										0.00	0	780,000,000
EL29 On 19/11/2029 Spot Bond			4.58500	113.82591	4.58500	113.73034				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			4.42500	114.00163	4.42500	113.90847				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			4.59000	102.73485	4.59000	102.64882				0.00	0	117,000,000
Total EL31 SPOT										0.00	0	117,000,000
Total For EL31										0.00	0	117,000,000
EL36 On 31/01/2036 Spot Bond			4.59500	94.59468	4.59500	94.51567				0.00	0	175,500,000
Total EL36 SPOT										0.00	0	175,500,000
Total For EL36										0.00	0	175,500,000
EL36/I2 On 31/01/2036 Spot Bond			2.25000	128.31297	2.25000	128.23792				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	116.00342				0.00	0	0
Total ELN001 SPOT										0.00	0	0
Total For ELN001										0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	114.16837				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN002 On 23/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN003 SPOT										0.00	0	0
Total For ELN003										0.00	0	0
ELN003 On 23/09/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.72000	105.72922	7.72000	105.64221				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.72500	106.29194	7.72500	106.20345				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			10.16500	100.76617	10.16500	100.65645				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			11.04500	11.04500	11.04500	94.52270				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			11.09500	11.09500	11.09500	100.11051				0.00	0	666,666,600
Total EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			10.31500	10.31500	10.31500	99.56630				0.00	0	214,086,500
Total EMM06 SPOT										0.00	0	214,086,500
Total For EMM06										0.00	0	214,086,500
EMM07 On 10/07/2027 Spot Bond			10.16500	10.16500	10.16500	105.44614				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			11.34500	11.34500	11.34500	87.79117				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.39077				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.29402				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.02091				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/03/2020 Spot Bond					0.00000	100.25882				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.05206				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.02122				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.25898				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.38565				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.36157				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	100.35848				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	100.22033				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.09024				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.09186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	99.99969				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 12/09/2022 Spot Bond					0.00000	100.02166				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF019 On 07/11/2022 Spot Bond					0.00000	100.83453				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF05U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF09U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF10U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF11U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF12U On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPF13U On 04/03/2020 Spot Bond					0.00000	100.19996				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4 On 12/03/2020 Spot Bond					0.00000	100.02018				0.00	0	0
Total EPFC44 SPOT										0.00	0	0
Total For EPFC44										0.00	0	0
EPFC4 On 07/11/2020 Spot Bond					0.00000	100.76442				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	101.60391				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	101.23778				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00 On 03/06/2022 Spot Bond					0.00000	100.23283				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00 On 03/06/2024 Spot Bond					0.00000	100.23678				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00 On 16/04/2025 Spot Bond					0.00000	101.34499				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/05/2022 Spot Bond					0.00000	100.59215				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B On 17/08/2022 Spot Bond					0.00000	100.57523				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	100.61914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3C6 SPOT									0.00	0	0
Total For ERS3C6									0.00	0	0
ERS3C On 17/08/2022 Spot Bond					0.00000	100.57860			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	101.46400	10.00000	101.35800			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.95203			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2:On 17/08/2020 Spot Bond					0.00000	100.57524			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2:On 17/08/2022 Spot Bond					0.00000	100.59547			0.00	120,000,000	60,000,000
Total ERSA25 SPOT									0.00	120,000,000	60,000,000
Total For ERSA25									0.00	120,000,000	60,000,000
ERSA2:On 17/05/2022 Spot Bond					0.00000	100.56987			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2:On 17/11/2022 Spot Bond					0.00000	100.56169			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			8.37500	108.28770	8.37500	108.19118		20,939,767,950,000.00	2,500,270,800	4,056,086,300	
Total ES23 SPOT								20,939,767,950,000.00	2,500,270,800	4,056,086,300	
Total For ES23								20,939,767,950,000.00	2,500,270,800	4,056,086,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.91975	10.00000	103.80958		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			9.59500	93.50537	9.59500	93.40964		355,979,209,226,000.00	37,100,490,800	19,661,136,500	
Total ES26 SPOT								355,979,209,226,000.00	37,100,490,800	19,661,136,500	
Total For ES26								355,979,209,226,000.00	37,100,490,800	19,661,136,500	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.61173	7.85000	101.52625		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			11.08000	76.91937	11.10500	76.68644		836,867,968,000.00	75,529,600	3,388,285,500	

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 ES33 SPOT									836,867,968,000.00	75,529,600	3,388,285,500
Total For ES33									836,867,968,000.00	75,529,600	3,388,285,500
ES33/R On 15/09/2033 Spot Bond			7.50000	101.89896	7.50000	101.81655			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			11.43000	77.70869	11.43000	77.61435			7,890,170,148,000.00	690,303,600	7,562,835,000
Total ES42 SPOT									7,890,170,148,000.00	690,303,600	7,562,835,000
Total For ES42									7,890,170,148,000.00	690,303,600	7,562,835,000
ES42/R On 25/04/2042 Spot Bond			8.50000	101.21273	8.50000	101.12070			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.28444			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	99.99994			0.00	0	0
Total EXX04 SPOT									0.00	0	0
Total For EXX04									0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	99.99985			0.00	0	0
Total EXX05 SPOT									0.00	0	0
Total For EXX05									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	99.84257			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.83671			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.97423	100.00000	11.85862			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	19.42992	100.00000	19.24232			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	100.88604				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.71327				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.83750				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.54092				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.65392				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.67271				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.06863				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.22478				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC34 On 07/02/2020 Spot Bond					0.00000	100.72167				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
FNTF1U On 28/01/2020 Spot Bond					0.00000	102.69068				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNTG1U On 10/03/2020 Spot Bond					0.00000	101.93600				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNTH1U On 08/04/2020 Spot Bond					0.00000	101.26805				0.00	0	0
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNTI10 On 29/05/2020 Spot Bond					0.00000	100.24049				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond					0.00000	102.99573				0.00	0	0
Total FNZ001 SPOT										0.00	0	0
Total For FNZ001										0.00	0	0
FNZ002 On 08/01/2020 Spot Bond					0.00000	102.33200				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FNZ002 SPOT									0.00	0	0
Total For FNZ002									0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	101.24039			0.00	260,000,000	130,000,000
Total FRB13 SPOT									0.00	260,000,000	130,000,000
Total For FRB13									0.00	260,000,000	130,000,000
FRB14 On 02/06/2021 Spot Bond			10.09000	10.09000	10.09000	100.17348		404,577,721,000.00	40,096,900	40,096,900	40,096,900
Total FRB14 SPOT								404,577,721,000.00	40,096,900	40,096,900	40,096,900
Total For FRB14								404,577,721,000.00	40,096,900	40,096,900	40,096,900
FRB15 On 06/03/2020 Spot Bond					0.00000	100.78586			0.00	22,607,000,000	19,403,500,000
Total FRB15 SPOT									0.00	22,607,000,000	19,403,500,000
Total For FRB15									0.00	22,607,000,000	19,403,500,000
FRB16 On 08/07/2020 Spot Bond					0.00000	103.10513			0.00	15,544,000,000	12,572,000,000
Total FRB16 SPOT									0.00	15,544,000,000	12,572,000,000
Total For FRB16									0.00	15,544,000,000	12,572,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	105.96306			0.00	120,000,000	1,800,000,000
Total FRB17 SPOT									0.00	120,000,000	1,800,000,000
Total For FRB17									0.00	120,000,000	1,800,000,000
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	105.17363			0.00	110,000,000	55,000,000
Total FRB18 SPOT									0.00	110,000,000	55,000,000
Total For FRB18									0.00	110,000,000	55,000,000
FRB19 On 14/04/2021 Spot Bond			10.09000	104.85734	10.09000	104.74461			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.37673			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	104.63461			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 FRB21 SPOT									0.00	0	1,000,000,000
Total For FRB21									0.00	0	1,000,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	105.74337			0.00	0	1,610,000,000
Total FRB22 SPOT									0.00	0	1,610,000,000
Total For FRB22									0.00	0	1,610,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	106.34979			0.00	60,000,000	230,000,000
Total FRB23 SPOT									0.00	60,000,000	230,000,000
Total For FRB23									0.00	60,000,000	230,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	103.14111			0.00	360,000,000	180,000,000
Total FRB24 SPOT									0.00	360,000,000	180,000,000
Total For FRB24									0.00	360,000,000	180,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	102.38582			0.00	0	80,000,000
Total FRB25 SPOT									0.00	0	80,000,000
Total For FRB25									0.00	0	80,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.32424			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			10.19500	100.35765	10.19500	100.24865			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			3.69000	160.27101	3.69000	160.15257		73,800,000,000.00		20,000,000	10,000,000
Total FRBI22 SPOT								73,800,000,000.00		20,000,000	10,000,000
Total For FRBI22								73,800,000,000.00		20,000,000	10,000,000
FRBI23 On 07/12/2023 Spot Bond			4.07000	4.07000	4.07000	289.55236		0.00		0	0
Total FRBI23 SPOT								0.00		0	0
Total For FRBI23								0.00		0	0
FRBI25 On 31/01/2025 Spot Bond			4.29000	4.29000	4.29000	131.66948		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			4.43500	176.26263	4.43500	176.11791		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			4.54000	4.54000	4.54000	93.71556		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			4.77000	4.77000	4.77000	201.86845		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			5.30500	83.88625	5.30500	83.80961				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.21000	86.99828	5.21000	86.91968				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			7.77000	7.77000	7.77000	92.94627				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			8.51000	8.51000	8.51000	67.08475				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			8.55000	8.55000	8.55000	66.32007				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			5.14000	5.14000	5.14000	126.47741				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	100.62623				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC18 On 06/08/2023 Spot Bond					0.00000	93.19509				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	101.46400	10.00000	101.35800				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208 On 07/10/2020 Spot Bond					0.00000	103.60193				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					0.00000	100.87076				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 31/01/2022 Spot Bond			4.40000	157.99620	4.40000	157.86748				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					0.00000	100.55975				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			5.26000	155.29526	5.26000	155.15459				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233 On 20/12/2020 Spot Bond					0.00000	103.17059				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					0.00000	102.97947				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					0.00000	108.88446				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 08/02/2020 Spot Bond					0.00000	103.06151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC238 On 19/10/2020 Spot Bond					0.00000	109.09193				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	108.55640				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					0.00000	103.09488				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					0.00000	103.04489				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					0.00000	102.79812				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					0.00000	102.79906				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC244 On 19/10/2020 Spot Bond					0.00000	102.76962				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	102.21289				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond					0.00000	102.93168				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	101.18920				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	108.07996				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	102.20574				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	100.84221				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	99.90898				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.85595				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	103.32158				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	101.73622				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	101.06668				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	101.47441				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	101.41583				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	101.59892				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	104.59896				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26 On 06/08/2023 Spot Bond					0.00000	103.65052				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	101.07892				0.00	100,000,000	50,000,000
Total FRC271 SPOT										0.00	100,000,000	50,000,000
Total For FRC271										0.00	100,000,000	50,000,000
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	103.52020				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	101.18981	9.80000	101.08348				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.02187				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.02192				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	100.20842				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	101.65840				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	100.52041				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	102.19083				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.46441				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	101.94164				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	100.93774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond					0.00000	102.09308				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.62525				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286 On 01/02/2020 Spot Bond					0.00000	101.01798				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC287 On 01/02/2020 Spot Bond					0.00000	101.01798				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC288 On 20/12/2022 Spot Bond					0.00000	102.00020				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289 On 20/06/2022 Spot Bond					0.00000	102.25978				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC290 On 26/01/2021 Spot Bond					0.00000	101.23811				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.94808				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC292 On 18/04/2021 Spot Bond					0.00000	101.24915				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond					0.00000	101.23394				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	100.72982				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC295 On 14/05/2024 Spot Bond					0.00000	100.70559				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	100.71341				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.61201				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	102.42038				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC299 On 25/04/2023 Spot Bond					0.00000	101.84113				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	100.14314				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond					0.00000	100.86714				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC302 On 31/05/2024 Spot Bond					0.00000	102.55014				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	101.60896				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	100.99826				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	100.36681				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					0.00000	100.67049				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond					0.00000	100.63185				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	101.97261				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond					0.00000	102.16317				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	99.63000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	99.24000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	102.30559				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	101.82000				0.00	0	700,000,000
Total FRC314 SPOT										0.00	0	700,000,000
Total For FRC314										0.00	0	700,000,000
FRC314 On 13/10/2026 Spot Bond					0.00000	100.12604				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	99.90394				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316 On 31/07/2034 Spot Bond					0.00000	101.06370				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	101.32681				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318 On 20/12/2026 Spot Bond					0.00000	101.39897				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC32 On 24/10/2020 Spot Bond					0.00000	101.20746				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC32 On 20/12/2024 Spot Bond					0.00000	101.51611				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC32 On 20/12/2024 Spot Bond					0.00000	101.25754				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC32 On 20/06/2026 Spot Bond					0.00000	100.96337				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC32 On 02/04/2024 Spot Bond					0.00000	100.68076				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC32 On 20/12/2022 Spot Bond					0.00000	100.80154				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC32 On 30/09/2022 Spot Bond					0.00000	100.23610				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC32 On 27/12/2022 Spot Bond					0.00000	100.23909				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.04000	5.04000	5.04000	155.84294				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			4.98000	4.98000	4.98000	156.03134				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			4.96000	4.96000	4.96000	156.09420				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16 On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.36000	84.42541	5.36000	84.34724				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			4.85500	101.66744	4.85500	101.57971				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.00020				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	102.02435				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.48869				0.00	0	200,000,000
Total FRJ21 SPOT										0.00	0	200,000,000
Total For FRJ21										0.00	0	200,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.18956				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.13947				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.65466				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.35910				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.33463				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.49024				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 FRJ27 SPOT										0.00	0	1,000,000,000
Total For FRJ27										0.00	0	1,000,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.90917				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			4.15800	4.15800	4.15800	106.35963				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.44500	4.44500	4.44500	107.47634				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	101.39982				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	101.12100				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			4.58500	105.50515	4.58500	105.41714				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			4.62000	205.31212	4.62000	205.13952				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			5.36500	94.87382	5.36500	94.78682				0.00	0	468,000,000
Total FRS110 SPOT										0.00	0	468,000,000
Total For FRS110										0.00	0	468,000,000
FRS11 On 07/12/2033 Spot Bond			4.65000	4.65000	4.65000	204.48020				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11 On 31/01/2025 Spot Bond			4.69000	129.30568	4.69000	129.19638				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	119.29341	3.70500	119.20505				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.97500	100.01661	4.97500	99.92903				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			4.77000	202.04157	4.77000	201.86845				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.82000	200.96539	4.82000	200.79216				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			4.22000	164.86958	4.22000	132.10782				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			4.85000	200.32306	4.85000	200.14972				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.94500	87.81539	5.94500	87.72950				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.45500	163.79052	5.45500	163.63824				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			5.47500	93.48256	5.47500	93.39576				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			4.97500	169.52899	4.97500	169.38004				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.03500	168.79919	5.03500	168.64981				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.36000	189.77600	5.36000	189.60149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	109.01603				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			5.40500	94.36496	5.40500	94.27804				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.66000	5.66000	5.66000	91.11270				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			5.20500	96.94339	5.20500	96.85613				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			4.84500	171.12267	4.84500	170.97470				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			5.13000	194.44660	5.13000	194.27257				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			4.97500	169.52899	4.97500	169.38004				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			4.97500	169.52899	4.97500	169.38004				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			5.26500	166.03487	5.26500	165.88387				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			4.99000	127.48821	4.99000	127.37639				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			4.10000	158.95236	4.10000	158.82794				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			5.32500	165.32233	5.32500	165.17092				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS15(On 31/03/2028 Spot Bond			5.36500	164.84925	5.36500	164.69757				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15 On 31/01/2025 Spot Bond			4.96000	127.66863	4.96000	127.55706				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.78500	171.86402	4.78500	171.71649				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15 On 31/03/2028 Spot Bond			5.37500	5.37500	5.37500	164.57948				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15 On 20/06/2022 Spot Bond					0.00000	12.29230				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15 On 06/06/2023 Spot Bond					0.00000	14.45502				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	17.57445				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	19.96125				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	11.34421				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	12.96633				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	15.58844				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	17.60002				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	10.19369				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	10.20435				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	9.82373				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	16.81442				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	101.34180				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.42845				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	13.73515				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	13.73514				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	16.87088				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 18/09/2023 Spot Bond					0.00000	102.06728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 27/09/2025 Spot Bond					0.00000	101.94602				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond					0.00000	105.97490				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	111.23725				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 23/01/2024 Spot Bond					0.00000	111.94510				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	123.60022				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	118.26435				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 19/03/2020 Spot Bond					0.00000	101.11528				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond					0.00000	113.66688				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS193 On 19/06/2026 Spot Bond					0.00000	54.83026				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond					0.00000	47.76816				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	100.84482				0.00	0	50,000,000,000
Total FRS197 SPOT										0.00	0	50,000,000,000
Total For FRS197										0.00	0	50,000,000,000
FRS197 On 03/08/2020 Spot Bond					0.00000	107.90588				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond					0.00000	100.92188				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS200 On 12/08/2025 Spot Bond					0.00000	100.75410				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS201 On 06/08/2025 Spot Bond					0.00000	100.40957				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS202 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS203 On 04/03/2020 Spot Bond					0.00000	104.99926				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS204 On 11/09/2020 Spot Bond					0.00000	101.19087				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS205 On 15/03/2021 Spot Bond					0.00000	99.67153				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS206 On 14/10/2025 Spot Bond					0.00000	101.43674				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	98.59656				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS208 On 16/11/2020 Spot Bond					0.00000	100.27963				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS209 On 18/11/2024 Spot Bond					0.00000	100.58530				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS210 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.87000	3.87000	3.87000	291.62651				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			3.76000	3.76000	3.76000	292.77485				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			4.48000	4.48000	4.48000	285.35515				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			3.89000	159.62604	3.89000	159.50467				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.07608				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			3.59000	160.59474	3.59000	160.47776				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.92496				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			4.42500	100.20933	4.42500	100.12742				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			4.14000	72.52540	4.14000	104.68060				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.15000	4.15000	4.15000	132.54781				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			4.18000	4.18000	4.18000	132.35903				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			4.67000	4.67000	4.67000	283.43479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.37000	102.86165	7.37000	102.78032			0.00	0	5,059,800
Total FRX20 SPOT									0.00	0	5,059,800
Total For FRX20									0.00	0	5,059,800
FRX23 On 28/02/2023 Spot Bond			7.96500	7.96500	7.96500	101.60897			0.00	0	53,667,300
Total FRX23 SPOT									0.00	0	53,667,300
Total For FRX23									0.00	0	53,667,300
FRX24 On 10/12/2024 Spot Bond			8.41700	109.53650	8.41700	109.43785		158,131,862,400.00		18,787,200	327,134,100
Total FRX24 SPOT								158,131,862,400.00		18,787,200	327,134,100
Total For FRX24								158,131,862,400.00		18,787,200	327,134,100
FRX25 On 26/07/2025 Spot Bond			8.52500	109.17048	8.52500	109.07146			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			8.79500	105.52123	8.79500	105.42202			0.00	0	563,298,600
Total FRX26 SPOT									0.00	0	563,298,600
Total For FRX26									0.00	0	563,298,600
FRX27 On 07/03/2027 Spot Bond			8.86500	109.75825	8.86500	109.65368		10,466,359,416,000.00		1,180,638,400	2,311,316,500
Total FRX27 SPOT								10,466,359,416,000.00		1,180,638,400	2,311,316,500
Total For FRX27								10,466,359,416,000.00		1,180,638,400	2,311,316,500
FRX28 On 26/07/2028 Spot Bond			9.16500	109.54304	9.16500	109.43638			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			9.51500	105.16764	9.51500	105.06143			0.00	0	0
Total FRX30 SPOT									0.00	0	0
Total For FRX30									0.00	0	0
FRX31 On 21/02/2031 Spot Bond			9.68500	101.77370	9.68500	101.66912			0.00	0	70,000,000
Total FRX31 SPOT									0.00	0	70,000,000
Total For FRX31									0.00	0	70,000,000
FRX32 On 31/03/2032 Spot Bond			9.79500	107.32710	9.79500	107.21498			0.00	0	380,000,000
Total FRX32 SPOT									0.00	0	380,000,000
Total For FRX32									0.00	0	380,000,000
FRX45 On 14/04/2045 Spot Bond			11.02500	75.74825	11.02500	75.65946			0.00	0	150,000,000
Total FRX45 SPOT									0.00	0	150,000,000
Total For FRX45									0.00	0	150,000,000
FS3A5 On 20/02/2020 Spot Bond					0.00000	100.54919			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/02/2020 Spot Bond					0.00000	100.59077				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	100.47840				0.00	0	0
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.89843				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.79823				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.52115				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.29759				0.00	0	0
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.30825				0.00	0	0
Total FS7A2 SPOT										0.00	0	0
Total For FS7A2										0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.31471				0.00	0	0
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.31661				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.13937				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.03984				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	100.89775				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.41109				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	100.41594				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	100.44741				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	100.48608				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	100.51022				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	100.17008				0.00	0	0
Total GH5A11 SPOT										0.00	0	0
Total For GH5A11										0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	100.17374				0.00	0	0
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0
GH5A3 On 25/11/2026 Spot Bond					0.00000	100.17497				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	100.18148				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	100.22575				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.15000	102.61560	4.15000	102.53449				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.46782				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.54873				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	102.19574				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.56725				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.09387				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.51877				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.54894				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			8.83500	105.86594	8.83500	105.76596				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	100.14559				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	100.87281				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.76200				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.96500	101.34152	9.96500	101.23387				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.31186				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	102.58187				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.76981				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.17646				0.00	11,648,000,000	4,060,000,000
Total GRT25G SPOT										0.00	11,648,000,000	4,060,000,000
Total For GRT25G										0.00	11,648,000,000	4,060,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.36862				0.00	100,000,000	50,000,000
Total GRT26G SPOT										0.00	100,000,000	50,000,000
Total For GRT26G										0.00	100,000,000	50,000,000
GRT27 On 28/09/2023 Spot Bond					0.00000	101.81162				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.00889				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.01047				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	100.43314				0.00	0	2,030,000,000
Total GRT30 SPOT										0.00	0	2,030,000,000
Total For GRT30										0.00	0	2,030,000,000
GRT31 On 28/02/2024 Spot Bond					0.00000	100.34218				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	101.25752				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	101.28934				0.00	20,000,000	780,000,000
Total GRT33 SPOT										0.00	20,000,000	780,000,000
Total For GRT33										0.00	20,000,000	780,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	101.64868				0.00	0	490,000,000
Total GRT34 SPOT										0.00	0	490,000,000
Total For GRT34										0.00	0	490,000,000
GRT36 On 27/06/2024 Spot Bond					0.00000	101.74661				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	101.70581				0.00	0	0
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	100.99400				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	100.51305				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	100.52173				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	100.53597				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H6T3U On 03/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total H6T3U SPOT										0.00	0	0
Total For H6T3U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
H7T4U On 03/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T4U SPOT										0.00	0	0
Total For H7T4U										0.00	0	0
H8T1U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T1U SPOT										0.00	0	0
Total For H8T1U										0.00	0	0
HC2T4 On 26/02/2020 Spot Bond					0.00000	101.34459				0.00	0	0
Total HC2T4 SPOT										0.00	0	0
Total For HC2T4										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.30952				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.48410				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.50303				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.85286				0.00	100,000,000	50,000,000
Total HILB08 SPOT										0.00	100,000,000	50,000,000
Total For HILB08										0.00	100,000,000	50,000,000
HILB09 On 29/03/2025 Spot Bond					0.00000	101.77035				0.00	100,000,000	50,000,000
Total HILB09 SPOT										0.00	100,000,000	50,000,000
Total For HILB09										0.00	100,000,000	50,000,000
HILB10 On 17/03/2022 Spot Bond					0.00000	100.09900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HILB10 SPOT									0.00	0	0
Total For HILB10									0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.26604			0.00	0	0
Total HILB11 SPOT									0.00	0	0
Total For HILB11									0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.08928			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	101.46400	10.00000	101.35800			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	100.60914			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.78058			0.00	0	0
Total HPF11 SPOT									0.00	0	0
Total For HPF11									0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	101.70978			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			7.29500	105.13410	7.29500	105.05225		1,069,639,588,000.00	146,626,400	73,487,200	
Total HWAY20 SPOT								1,069,639,588,000.00	146,626,400	73,487,200	
Total For HWAY20								1,069,639,588,000.00	146,626,400	73,487,200	
HWAY2 On 31/07/2020 Spot Bond			100.00000	67.73098	100.00000	67.13660		0.00	0	0	
Total HWAY20/R207 SPOT								0.00	0	0	
Total For HWAY20/R207								0.00	0	0	
HWAY2 On 07/12/2023 Spot Bond			4.38000	286.60571	4.38000	286.37213		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			4.57000	4.57000	4.57000	286.50858		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			4.69000	76.85394	4.69000	94.03553			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			11.03500	90.65822	11.03500	90.55243		3,876,688,194,000.00	351,308,400	6,101,308,400	
Total HWAY34 SPOT								3,876,688,194,000.00	351,308,400	6,101,308,400	
Total For HWAY34								3,876,688,194,000.00	351,308,400	6,101,308,400	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.56578	100.00000	12.45550		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			11.03500	90.31569	11.03500	90.21031		0.00	0	2,760,000,000	
Total HWAY35 SPOT								0.00	0	2,760,000,000	
Total For HWAY35								0.00	0	2,760,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.56542	100.00000	12.45515		0.00	0	0	
Total HWAY35/R209 SPOT								0.00	0	0	
Total For HWAY35/R209								0.00	0	0	
HWF11 On 15/07/2022 Spot Bond					0.00000	101.38555		0.00	0	15,000,000,000	
Total HWF11 SPOT								0.00	0	15,000,000,000	
Total For HWF11								0.00	0	15,000,000,000	
HWF12 On 29/07/2022 Spot Bond					0.00000	101.30841		0.00	0	2,000,000,000	
Total HWF12 SPOT								0.00	0	2,000,000,000	
Total For HWF12								0.00	0	2,000,000,000	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.34424		0.00	0	0	
Total HWF13 SPOT								0.00	0	0	
Total For HWF13								0.00	0	0	
HWY02 On 25/11/2020 Spot Bond			10.00000	101.46400	10.00000	101.35800		0.00	0	0	
Total HWY023/R197 SPOT								0.00	0	0	
Total For HWY023/R197								0.00	0	0	
I2025 On 31/01/2025 Spot Bond			3.55000	136.48751	3.54000	136.45379		325,215,000,000,000.00	373,300,000,000	237,091,893,800	
Total I2025 SPOT								325,215,000,000,000.00	373,300,000,000	237,091,893,800	
Total For I2025								325,215,000,000,000.00	373,300,000,000	237,091,893,800	
I2029 On 31/03/2029 Spot Bond			3.67000	100.78754	3.67000	100.71307		37,995,877,000,000.00	10,353,100,000	88,229,588,400	
Total I2029 SPOT								37,995,877,000,000.00	10,353,100,000	88,229,588,400	
Total For I2029								37,995,877,000,000.00	10,353,100,000	88,229,588,400	
I2033 On 28/02/2033 Spot Bond			3.86000	99.71813	3.86000	99.64196		23,607,760,000,000.00	6,116,000,000	72,543,552,500	

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 I2033 SPOT									23,607,760,000,000.00	6,116,000,000	72,543,552,500
Total For I2033									23,607,760,000,000.00	6,116,000,000	72,543,552,500
I2038 On 31/01/2038 Spot Bond			3.82500	117.29051	3.82500	117.20213			291,108,837,420,000.00	76,106,885,600	162,168,057,100
Total I2038 SPOT									11,108,837,420,000.00	76,106,885,600	162,168,057,100
Total For I2038									11,108,837,420,000.00	76,106,885,600	162,168,057,100
I2046 On 31/03/2046 Spot Bond			3.93000	106.18844	3.93000	106.10700			369,027,000,000,000.00	93,900,000,000	126,826,889,100
Total I2046 SPOT									19,027,000,000,000.00	93,900,000,000	126,826,889,100
Total For I2046									19,027,000,000,000.00	93,900,000,000	126,826,889,100
I2050 On 31/12/2050 Spot Bond			3.94000	110.03917	3.97000	109.31823			70,526,000,000,000.00	17,900,000,000	157,124,132,724
Total I2050 SPOT									10,526,000,000,000.00	17,900,000,000	157,124,132,724
Total For I2050									10,526,000,000,000.00	17,900,000,000	157,124,132,724
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.40936			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			8.31000	8.31000	8.31000	102.12856			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.74889				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.34280				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.10365				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.33000	287.11468	4.33000	286.88222				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.15866				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.70181				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.48790				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.80745				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.50148				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	99.85555				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.09240				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.56855				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	101.31788				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.79359				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.65857				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	101.54196				0.00	0	0
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	101.41738				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	100.47268				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	101.39081				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	100.76843				0.00	0	0
Total IBL131 SPOT										0.00	0	0
Total For IBL131										0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	100.73320				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.02042				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	101.26770				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	100.49547				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL135 SPOT									0.00	0	0
Total For IBL135									0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	100.47576			0.00	0	0
Total IBL136 SPOT									0.00	0	0
Total For IBL136									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.62000	3.62000	3.62000	160.38013			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	101.46400	10.00000	101.35800			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			8.15000	102.95831	8.15000	102.86703		44,800,550,000.00	5,497,000	34,792,600	
Total IBL46 SPOT								44,800,550,000.00	5,497,000	34,792,600	
Total For IBL46								44,800,550,000.00	5,497,000	34,792,600	
IBL50 On 02/08/2020 Spot Bond			7.91000	104.08598	7.91000	103.99825		0.00	0	0	
Total IBL50 SPOT								0.00	0	0	
Total For IBL50								0.00	0	0	
IBL60 On 17/02/2024 Spot Bond			8.95500	107.81569	8.95500	107.71308		0.00	0	0	
Total IBL60 SPOT								0.00	0	0	
Total For IBL60								0.00	0	0	
IBL65 On 29/07/2021 Spot Bond					0.00000	101.35287		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			3.74000	160.10947	3.74000	159.99028		0.00	0	0	
Total IBL67 SPOT								0.00	0	0	
Total For IBL67								0.00	0	0	
IBL75 On 19/08/2020 Spot Bond					0.00000	100.89182		0.00	0	0	
Total IBL75 SPOT								0.00	0	0	
Total For IBL75								0.00	0	0	
IBL77 On 25/11/2020 Spot Bond					0.00000	101.15022		0.00	200,000,000	100,000,000	
Total IBL77 SPOT								0.00	200,000,000	100,000,000	
Total For IBL77								0.00	200,000,000	100,000,000	
IBL78 On 25/11/2022 Spot Bond			9.04500	103.10108	9.04500	103.00090		0.00	0	0	
Total IBL78 SPOT								0.00	0	0	
Total For IBL78								0.00	0	0	
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.49232				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			7.89000	103.97034	7.89000	103.88196				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	39.17905	100.00000	38.83146				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.42054				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	101.39130				0.00	0	0
Total IBL92 SPOT										0.00	0	0
Total For IBL92										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.15148				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	103.31791				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	11.93091	100.00000	11.82621				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			7.94000	101.58040	7.94000	101.49399				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.26500	101.70059	9.26500	101.59942				0.00	0	1,359,343,400
Total IDCG06 SPOT										0.00	0	1,359,343,400
Total For IDCG06										0.00	0	1,359,343,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.85118				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			11.74500	98.24736	11.74500	98.05662				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.18851				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			9.76500	105.49049	9.76500	105.38063				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.49986				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.77696				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.69559				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.12685				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.03578				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.82202				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.02072				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.44760				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	99.91235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.58792	100.00000	6.52978				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.66500	100.38212	8.66500	100.28911				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			8.05000	102.39503	8.05000	102.30675				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
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IN403U SPOT									0.00	0	0
Total For IN403U									0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN404U SPOT									0.00	0	0
Total For IN404U									0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN405U SPOT									0.00	0	0
Total For IN405U									0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN406U SPOT									0.00	0	0
Total For IN406U									0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN407U SPOT									0.00	0	0
Total For IN407U									0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN409U SPOT									0.00	0	0
Total For IN409U									0.00	0	0
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN410U SPOT									0.00	0	0
Total For IN410U									0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN415U SPOT									0.00	0	0
Total For IN415U									0.00	0	0
IN417U On 20/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN417U SPOT									0.00	0	0
Total For IN417U									0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN418U SPOT									0.00	0	0
Total For IN418U									0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		298,793,530,000,000.00	2,987,935,300	2,865,534,122	
Total IN419U SPOT								18,793,530,000,000.00	2,987,935,300	2,865,534,122	
Total For IN419U								18,793,530,000,000.00	2,987,935,300	2,865,534,122	
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		68,560,916,400,000.00	685,609,164	654,807,759	
Total IN420U SPOT								18,560,916,400,000.00	685,609,164	654,807,759	
Total For IN420U								18,560,916,400,000.00	685,609,164	654,807,759	
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		41,313,097,400,000.00	413,130,974	398,467,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN421U SPOT										11,313,097,400,000.00	413,130,974	398,467,600
Total For IN421U										11,313,097,400,000.00	413,130,974	398,467,600
ING196 On 30/06/2027 Spot Bond					0.00000	70.07395				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	101.46400	10.00000	101.35800				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.26512				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	100.97250				0.00	0	0
Total ING371 SPOT										0.00	0	0
Total For ING371										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.04286				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2021 Spot Bond					0.00000	100.33794				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2021 Spot Bond					0.00000	86.85734				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	100.92647				0.00	0	0
Total ING394 SPOT										0.00	0	0
Total For ING394										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.12250				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.25567				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.45455				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			10.19000	107.14756	10.19000	107.03186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	102.82666				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC28U On 10/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC28U SPOT										0.00	0	0
Total For IPC28U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	101.46400	10.00000	101.35800				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.21317				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.05561				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	99.90964				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.86882				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.89096				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.91310				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	99.91426				0.00	0	0
Total IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.52409				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	99.91103				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.89097			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.37124			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.75308			0.00	0	0
Total IPF26 SPOT									0.00	0	0
Total For IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.76150			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	101.82415			0.00	0	0
Total IPF30 SPOT									0.00	0	0
Total For IPF30									0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	102.25761			0.00	0	0
Total IPF31 SPOT									0.00	0	0
Total For IPF31									0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	101.73071			0.00	0	0
Total IPF32 SPOT									0.00	0	0
Total For IPF32									0.00	0	0
IPF33 On 12/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total IPF33 SPOT								10,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For IPF33								10,000,000,000,000.00	40,000,000,000	40,000,000,000	
IPFC27 On 24/01/2020 Spot Bond					0.00000	100.97060			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPFC27 SPOT										0.00	0	0
Total For IPFC27										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	101.03699	2.75000	101.00699				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			6.93500	147.45653	6.93500	147.29633				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.54000	5.54000	5.54000	124.11539				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			5.54000	5.54000	5.54000	124.11539				0.00	0	0
Total IV030A SPOT										0.00	0	0
Total For IV030A										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.05055				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.33678				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			10.09000	106.83391	10.09000	106.71966				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.76193				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	105.11504				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	99.71010				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			5.84000	5.84000	5.84000	153.35824				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	106.12083				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			10.44000	104.99236	10.44000	104.87501				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	105.08919				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			10.33000	10.33000	10.33000	104.46666				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.29257				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			4.79000	156.76404	4.79000	156.62985				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	101.71291				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	102.60468				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6,000,000,000,000.00	60,000,000	30,000,000
Total IV142U SPOT									6,000,000,000,000.00	60,000,000	30,000,000
Total For IV142U									6,000,000,000,000.00	60,000,000	30,000,000
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV164U SPOT									0.00	0	0
Total For IV164U									0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IV166U SPOT									0.00	0	0
Total For IV166U									0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.63500	161.69641	5.63500	161.54299			0.00	0	0
Total IV19A SPOT									0.00	0	0
Total For IV19A									0.00	0	0
IVA970 On 12/12/2019 Spot Bond			7.15000	7.15000	7.15000	7.15000			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			7.15000	7.15000	7.15000	99.45450			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			7.25000	7.25000	7.25000	99.30959			0.00	0	0
Total IVA977 SPOT									0.00	0	0
Total For IVA977									0.00	0	0
IVA978 On 16/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.27043			0.00	0	0
Total IVA978 SPOT									0.00	0	0
Total For IVA978									0.00	0	0
IVA979 On 23/01/2020 Spot Bond			7.25000	7.25000	7.25000	99.13360			0.00	0	0
Total IVA979 SPOT									0.00	0	0
Total For IVA979									0.00	0	0
IVA980 On 30/01/2020 Spot Bond			7.25000	7.25000	7.25000	98.99715			0.00	0	0
Total IVA980 SPOT									0.00	0	0
Total For IVA980									0.00	0	0
IVA981 On 06/02/2020 Spot Bond			7.25000	7.25000	7.25000	98.86107			0.00	0	0
Total IVA981 SPOT									0.00	0	0
Total For IVA981									0.00	0	0
IVA982 On 13/02/2020 Spot Bond			7.35000	7.35000	7.35000	98.70801			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA982 SPOT										0.00	0	0
Total For IVA982										0.00	0	0
IVA983 On 20/02/2020 Spot Bond			7.35000	7.35000	7.35000	98.57086				0.00	0	0
Total IVA983 SPOT										0.00	0	0
Total For IVA983										0.00	0	0
IVA985 On 05/03/2020 Spot Bond			7.35000	7.35000	7.35000	98.29770				0.00	0	0
Total IVA985 SPOT										0.00	0	0
Total For IVA985										0.00	0	0
IVA987 On 19/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA987 SPOT										0.00	0	0
Total For IVA987										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	101.46400	10.00000	101.35800				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.75024				0.00	420,000,000	210,000,000
Total IVC034 SPOT										0.00	420,000,000	210,000,000
Total For IVC034										0.00	420,000,000	210,000,000
IVC040 On 24/07/2021 Spot Bond			7.96000	105.74862	7.96000	105.65893				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	102.04002				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.90960				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.81000	103.84627	8.81000	103.74846				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.85129				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.14183				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.88158				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.09687				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.00003				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.86139				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.88832				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.46000	102.46077	8.46000	102.36751				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.55174				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	99.90619				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.45882				0.00	140,000,000	1,510,000,000
Total IVC116 SPOT										0.00	140,000,000	1,510,000,000
Total For IVC116										0.00	140,000,000	1,510,000,000
IVC134 On 25/07/2020 Spot Bond					0.00000	101.06990				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.19727				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.06822				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.35575				0.00	200,000,000	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 IVC137 SPOT										0.00	200,000,000	100,000,000
Total For IVC137										0.00	200,000,000	100,000,000
IVC140 On 18/10/2021 Spot Bond					0.00000	101.53875				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.23816				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.15854				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.22931				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	99.78390				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	99.99986				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	99.99986				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	99.88969				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	100.83454				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	101.17827				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	102.29938				0.00	0	0
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	101.55178				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	101.74798				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	101.47167				0.00	160,000,000	80,000,000
Total IVC160 SPOT										0.00	160,000,000	80,000,000
Total For IVC160										0.00	160,000,000	80,000,000
IVC161 On 09/05/2020 Spot Bond					0.00000	100.78878				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	100.57859				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	99.90868				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	99.85604				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	100.46558				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	101.35433				0.00	0	0
Total IVF407 SPOT										0.00	0	0
Total For IVF407										0.00	0	0
IVF71U On 12/12/2019 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF71U SPOT										0.00	0	0
Total For IVF71U										0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	101.18833				0.00	0	0
Total JAS02 SPOT										0.00	0	0
Total For JAS02										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	99.81618				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.84120				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			8.16500	104.92319	8.16500	104.83146				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 24/05/2020 Spot Bond					0.00000	100.43603				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					0.00000	100.12933				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond					0.00000	100.26943				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					0.00000	100.41426				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					0.00000	101.22268				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP014 On 01/11/2024 Spot Bond					0.00000	100.97261				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP015 On 24/10/2022 Spot Bond					0.00000	101.45933				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	101.63895				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			9.75500	121.96257	9.75500	121.83498				0.00	0	4,353,300
Total KW01 SPOT										0.00	0	4,353,300
Total For KW01										0.00	0	4,353,300
LBK12U On 25/02/2020 Spot Bond			9.71000	102.93809	9.71000	102.83067				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.61339				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.01688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	102.73161			0.00	0	200,000,000
Total LBK18 SPOT									0.00	0	200,000,000
Total For LBK18									0.00	0	200,000,000
LBK20 On 08/06/2022 Spot Bond			8.49500	103.98144	8.49500	103.88694			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.65207			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.26382			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			8.81500	107.57258	8.81500	107.47121			0.00	0	4,808,716,700
Total LBK24 SPOT									0.00	0	4,808,716,700
Total For LBK24									0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	100.13287			0.00	0	0
Total LBK26 SPOT									0.00	0	0
Total For LBK26									0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.77527			0.00	0	130,000,000
Total LBK27 SPOT									0.00	0	130,000,000
Total For LBK27									0.00	0	130,000,000
LBK28 On 15/05/2028 Spot Bond			10.37500	101.95881	10.37500	101.84555			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.62000	103.48715	8.62000	103.39175			0.00	0	0
Total LBK29 SPOT									0.00	0	0
Total For LBK29									0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	99.85184			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	100.41608			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.84476			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	100.69493			0.00	0	0
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	102.13906			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	101.72710			0.00	0	0
Total LBK36 SPOT									0.00	0	0
Total For LBK36									0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	101.87803			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			7.54000	104.12257	7.54000	104.03884		7,456,981,584,000.00	988,989,600	890,554,000	
Total LGL04 SPOT								7,456,981,584,000.00	988,989,600	890,554,000	
Total For LGL04								7,456,981,584,000.00	988,989,600	890,554,000	
LGL05 On 12/12/2021 Spot Bond					0.00000	102.11309		0.00	0	4,600,000,000	
Total LGL05 SPOT								0.00	0	4,600,000,000	
Total For LGL05								0.00	0	4,600,000,000	
LGL06 On 04/10/2022 Spot Bond			8.89500	105.20624	8.89500	105.10621		0.00	0	2,500,000,000	
Total LGL06 SPOT								0.00	0	2,500,000,000	
Total For LGL06								0.00	0	2,500,000,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	103.80994		0.00	160,000,000	80,000,000	
Total LGL07 SPOT								0.00	160,000,000	80,000,000	
Total For LGL07								0.00	160,000,000	80,000,000	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.88682		0.00	0	0	
Total LGL08 SPOT								0.00	0	0	
Total For LGL08								0.00	0	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.27060		0.00	100,000,000	50,000,000	
Total LGL09 SPOT								0.00	100,000,000	50,000,000	
Total For LGL09								0.00	100,000,000	50,000,000	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.57314		0.00	0	0	
Total LGL10 SPOT								0.00	0	0	
Total For LGL10								0.00	0	0	
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHC13U SPOT										0.00	0	0
Total For LHC13U										0.00	0	0
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC14U SPOT										0.00	0	0
Total For LHC14U										0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,500,000,000
Total LHC15U SPOT										0.00	0	2,500,000,000
Total For LHC15U										0.00	0	2,500,000,000
LHL26 On 13/11/2020 Spot Bond					0.00000	101.05199				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.93060				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.04331				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	100.22167				0.00	0	0
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	101.29886				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	100.52921				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	100.53891				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.52544				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.53782				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.54711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	100.97003				0.00	0	0
Total MAQ132 SPOT										0.00	0	0
Total For MAQ132										0.00	0	0
MAQ16 On 14/01/2020 Spot Bond					0.00000	99.38213				0.00	0	0
Total MAQ164 SPOT										0.00	0	0
Total For MAQ164										0.00	0	0
MAQ16 On 12/12/2019 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ169 SPOT										0.00	0	0
Total For MAQ169										0.00	0	0
MAQ17 On 18/12/2019 Spot Bond					0.00000	99.90696				0.00	0	0
Total MAQ170 SPOT										0.00	0	0
Total For MAQ170										0.00	0	0
MAQ17 On 14/02/2020 Spot Bond					0.00000	98.77752				0.00	0	0
Total MAQ171 SPOT										0.00	0	0
Total For MAQ171										0.00	0	0
MAQ17 On 23/12/2019 Spot Bond					0.00000	99.81060				0.00	0	0
Total MAQ172 SPOT										0.00	0	0
Total For MAQ172										0.00	0	0
MAQ17 On 28/02/2020 Spot Bond					0.00000	98.50817				0.00	0	0
Total MAQ173 SPOT										0.00	0	0
Total For MAQ173										0.00	0	0
MAQ17 On 06/01/2020 Spot Bond					0.00000	99.55278				0.00	0	0
Total MAQ174 SPOT										0.00	0	0
Total For MAQ174										0.00	0	0
MAQ17 On 09/03/2020 Spot Bond					0.00000	98.31226				0.00	0	0
Total MAQ176 SPOT										0.00	0	0
Total For MAQ176										0.00	0	0
MAQ17 On 13/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MAQ177 SPOT										0.00	0	0
Total For MAQ177										0.00	0	0
MBC27 On 29/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC27U SPOT										0.00	0	0
Total For MBC27U										0.00	0	0
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBC28U SPOT										0.00	0	0
Total For MBC28U										0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	101.85502				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05: On 28/08/2020 Spot Bond					0.00000	100.62801				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05: On 21/05/2021 Spot Bond					0.00000	100.72390				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06: On 17/08/2021 Spot Bond					0.00000	100.54552				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06: On 07/06/2020 Spot Bond					0.00000	100.08321				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	100.15351				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06: On 30/09/2020 Spot Bond					0.00000	101.53816				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06: On 30/09/2022 Spot Bond					0.00000	101.59670				0.00	100,000,000	50,000,000
Total MBF065 SPOT										0.00	100,000,000	50,000,000
Total For MBF065										0.00	100,000,000	50,000,000
MBP03: On 11/04/2020 Spot Bond					0.00000	101.38297				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03: On 26/05/2020 Spot Bond					0.00000	100.37680				0.00	0	20,000,000,000
Total MBP037 SPOT										0.00	0	20,000,000,000
Total For MBP037										0.00	0	20,000,000,000
MBP03: On 02/11/2022 Spot Bond					0.00000	100.87485				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03: On 23/02/2021 Spot Bond					0.00000	100.39721				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	100.40449				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	101.30642				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	101.00380				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	101.01124				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	101.66252				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	101.68355				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	100.43026				0.00	7,200,000,000	3,600,000,000
Total MBP046 SPOT										0.00	7,200,000,000	3,600,000,000
Total For MBP046										0.00	7,200,000,000	3,600,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.37437				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	101.66254				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	101.68357				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	100.39339				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	114.93589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			7.91500	105.00369	7.91500	104.91415			0.00	0	403,960,800
Total MMIG02 SPOT									0.00	0	403,960,800
Total For MMIG02									0.00	0	403,960,800
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.91697			0.00	3,540,000,000	4,770,000,000
Total MMIG03 SPOT									0.00	3,540,000,000	4,770,000,000
Total For MMIG03									0.00	3,540,000,000	4,770,000,000
MMIG0 On 12/08/2025 Spot Bond			11.21500	11.21500	11.21500	104.09213			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			9.29500	107.32999	9.29500	107.22405		319,731,269,000.00		34,398,200	1,095,334,200
Total MMIG05 SPOT								319,731,269,000.00		34,398,200	1,095,334,200
Total For MMIG05								319,731,269,000.00		34,398,200	1,095,334,200
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.59931			0.00	0	1,500,000,000
Total MMIG06 SPOT									0.00	0	1,500,000,000
Total For MMIG06									0.00	0	1,500,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.88889			0.00	40,000,000	20,000,000
Total MMIG07 SPOT									0.00	40,000,000	20,000,000
Total For MMIG07									0.00	40,000,000	20,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	100.06941			0.00	0	0
Total MML01 SPOT									0.00	0	0
Total For MML01									0.00	0	0
MML02 On 10/12/2026 Spot Bond			9.29500	104.87156	9.29500	100.04917			0.00	0	0
Total MML02 SPOT									0.00	0	0
Total For MML02									0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	115.03288			0.00	0	0
Total MQB003 SPOT									0.00	0	0
Total For MQB003									0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.94225			0.00	0	0
Total MTN06 SPOT									0.00	0	0
Total For MTN06									0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	102.95158			0.00	0	5,000,000
Total MTN07 SPOT									0.00	0	5,000,000
Total For MTN07									0.00	0	5,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	102.11718			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MTN08 SPOT									0.00	0	0
Total For MTN08									0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	102.76436			0.00	0	5,000,000
Total MTN09 SPOT									0.00	0	5,000,000
Total For MTN09									0.00	0	5,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	103.81642			0.00	120,000,000	60,000,000
Total MTN10 SPOT									0.00	120,000,000	60,000,000
Total For MTN10									0.00	120,000,000	60,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	100.67789			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.87369			0.00	0	0
Total MTN12 SPOT									0.00	0	0
Total For MTN12									0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.22082			0.00	0	0
Total MTN13 SPOT									0.00	0	0
Total For MTN13									0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	100.73581			0.00	0	0
Total MTN14 SPOT									0.00	0	0
Total For MTN14									0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	100.75302			0.00	0	0
Total MTN15 SPOT									0.00	0	0
Total For MTN15									0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.25466			0.00	0	0
Total MTN16 SPOT									0.00	0	0
Total For MTN16									0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.26172			0.00	0	0
Total MTN17 SPOT									0.00	0	0
Total For MTN17									0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	100.26985			0.00	0	0
Total MTN18 SPOT									0.00	0	0
Total For MTN18									0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.09296			0.00	0	0
Total MTN19 SPOT									0.00	0	0
Total For MTN19									0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	100.14573			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.76504				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.08538				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.50961				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	100.50402				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	100.50402				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.97958				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	102.05431				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	102.07212				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	102.05287				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	102.44309				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	104.00032				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	101.77975				0.00	0	0
Total N7A20 SPOT										0.00	0	0
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	101.87617				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	102.21370				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	102.50066				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	102.76459				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			8.43500	100.17920	8.43500	100.08828				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			7.43000	105.58836	7.43000	105.50421				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			8.89500	107.29551	8.89500	107.19406				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			10.21500	105.31194	10.21500	105.19796			0.00	0	485,615,200
Total NAM04 SPOT									0.00	0	485,615,200
Total For NAM04									0.00	0	485,615,200
NBG01 On 29/04/2022 Spot Bond					0.00000	101.26636			0.00	0	0
Total NBG01G SPOT									0.00	0	0
Total For NBG01G									0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	100.98363			0.00	20,000,000	10,000,000
Total NBG02G SPOT									0.00	20,000,000	10,000,000
Total For NBG02G									0.00	20,000,000	10,000,000
NBG03 On 30/04/2026 Spot Bond					0.00000	100.99674			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	101.06346			0.00	0	0
Total NBG04G SPOT									0.00	0	0
Total For NBG04G									0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	101.08070			0.00	80,000,000	40,000,000
Total NBG05G SPOT									0.00	80,000,000	40,000,000
Total For NBG05G									0.00	80,000,000	40,000,000
NBK11 On 28/11/2020 Spot Bond			7.64000	101.60710	7.64000	101.52342		2,308,056,224,000.00		302,101,600	154,221,600
Total NBK11A SPOT								2,308,056,224,000.00		302,101,600	154,221,600
Total For NBK11A								2,308,056,224,000.00		302,101,600	154,221,600
NBK12 On 19/03/2021 Spot Bond			7.60000	104.36541	7.60000	104.27989		0.00		0	71,916,900
Total NBK12A SPOT								0.00		0	71,916,900
Total For NBK12A								0.00		0	71,916,900
NBK12 On 19/03/2021 Spot Bond			9.38000	102.26661	9.38000	102.16364		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			8.69500	105.97009	8.69500	105.87102		0.00		0	98,743,600
Total NBK13A SPOT								0.00		0	98,743,600
Total For NBK13A								0.00		0	98,743,600
NBK14 On 25/06/2021 Spot Bond			7.51000	106.95387	7.51000	106.86773		0.00		0	74,054,200
Total NBK14A SPOT								0.00		0	74,054,200
Total For NBK14A								0.00		0	74,054,200
NBK15 On 11/02/2022 Spot Bond			7.76000	105.04563	7.76000	104.95873		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/On 12/02/2025 Spot Bond			8.60000	106.67586	8.60000	106.57827			0.00	0	498,001,100
Total NBK16A SPOT									0.00	0	498,001,100
Total For NBK16A									0.00	0	498,001,100
NBK17/On 22/04/2026 Spot Bond			8.95500	106.23835	8.95500	106.13667			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			8.24500	100.82646	8.24500	100.73874			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			8.29000	103.35916	8.29000	103.26743			0.00	0	30,225,800
Total NBK19A SPOT									0.00	0	30,225,800
Total For NBK19A									0.00	0	30,225,800
NBK20/On 01/06/2026 Spot Bond			9.21500	105.92354	9.21500	105.81929			0.00	0	1,479,482,600
Total NBK20A SPOT									0.00	0	1,479,482,600
Total For NBK20A									0.00	0	1,479,482,600
NBK20I On 25/06/2021 Spot Bond					0.00000	101.90263			0.00	0	300,000,000
Total NBK20B SPOT									0.00	0	300,000,000
Total For NBK20B									0.00	0	300,000,000
NBK21/On 21/07/2027 Spot Bond			9.97500	107.71534	9.97500	107.60144			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			8.27500	105.33880	8.27500	105.24499		1,655,000,000,000.00	200,000,000	100,000,000	
Total NBK22A SPOT								1,655,000,000,000.00	200,000,000	100,000,000	
Total For NBK22A								1,655,000,000,000.00	200,000,000	100,000,000	
NBK23/On 19/11/2025 Spot Bond			9.48500	106.15002	9.48500	106.04199			0.00	0	0
Total NBK23A SPOT									0.00	0	0
Total For NBK23A									0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	100.85688			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			9.46500	108.89150	9.46500	108.78089			0.00	0	1,000,000,000
Total NBK24A SPOT									0.00	0	1,000,000,000
Total For NBK24A									0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	100.73952			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			8.59500	8.59500	8.59500	109.03238				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	103.61995				0.00	140,000,000	70,000,000
Total NBK25B SPOT										0.00	140,000,000	70,000,000
Total For NBK25B										0.00	140,000,000	70,000,000
NBK26/On 10/05/2023 Spot Bond			100.00000	17.27452	100.00000	17.12126				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.29576				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.77500	107.54024	9.77500	107.42752				0.00	0	171,727,100
Total NBK27A SPOT										0.00	0	171,727,100
Total For NBK27A										0.00	0	171,727,100
NBK28/On 02/08/2023 Spot Bond			8.23500	109.17768	8.23500	109.08196				0.00	0	224,276,200
Total NBK28A SPOT										0.00	0	224,276,200
Total For NBK28A										0.00	0	224,276,200
NBK28I On 19/11/2020 Spot Bond					0.00000	101.09260				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			9.21500	110.20972	9.21500	110.10185				0.00	0	1,611,421,400
Total NBK29A SPOT										0.00	0	1,611,421,400
Total For NBK29A										0.00	0	1,611,421,400
NBK30/On 20/02/2024 Spot Bond			8.23000	107.84283	8.23000	107.74834				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.55031				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			8.17500	105.01724	8.17500	104.92482				0.00	0	2,500,000,000
Total NBK31A SPOT										0.00	0	2,500,000,000
Total For NBK31A										0.00	0	2,500,000,000
NBK31I On 17/02/2023 Spot Bond					0.00000	100.60883				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.66050				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.37129				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	105.43901				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.02643				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.99000	10.99000	10.99000	60.15722				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	105.25786				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	100.66303				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.38836				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.63159				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	100.89901				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.47530				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.77610				0.00	120,000,000	60,000,000

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 NBK46B SPOT										0.00	120,000,000	60,000,000
Total For NBK46B										0.00	120,000,000	60,000,000
NBK47I On 15/02/2028 Spot Bond					0.00000	102.41088				0.00	160,000,000	80,000,000
Total NBK47B SPOT										0.00	160,000,000	80,000,000
Total For NBK47B										0.00	160,000,000	80,000,000
NBK48I On 09/11/2021 Spot Bond					0.00000	100.82437				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.22262				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.10602				0.00	340,000,000	170,000,000
Total NBK50B SPOT										0.00	340,000,000	170,000,000
Total For NBK50B										0.00	340,000,000	170,000,000
NBK51I On 21/02/2022 Spot Bond					0.00000	100.69801				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.53192				0.00	0	25,000,000,000
Total NBK52B SPOT										0.00	0	25,000,000,000
Total For NBK52B										0.00	0	25,000,000,000
NBK53I On 21/02/2026 Spot Bond					0.00000	100.88586				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	100.51549				0.00	80,000,000	40,000,000
Total NBK54B SPOT										0.00	80,000,000	40,000,000
Total For NBK54B										0.00	80,000,000	40,000,000
NBK7B On 19/04/2020 Spot Bond					0.00000	101.73442				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	100.91811				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.93399				0.00	80,000,000	2,070,000,000
Total NBKB56 SPOT										0.00	80,000,000	2,070,000,000
Total For NBKB56										0.00	80,000,000	2,070,000,000
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.94639				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5: On 01/08/2029 Spot Bond					0.00000	100.96463				0.00	40,000,000	690,000,000
Total NBKB58 SPOT										0.00	40,000,000	690,000,000
Total For NBKB58										0.00	40,000,000	690,000,000
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.83963				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond			10.16000	104.23842	10.16000	104.12496				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.84057				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			10.19500	103.50236	10.19500	103.38932				0.00	0	90,248,300
Total NCLN85 SPOT										0.00	0	90,248,300
Total For NCLN85										0.00	0	90,248,300
NCLN8: On 20/03/2024 Spot Bond					0.00000	99.83963				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.83800				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9: On 20/09/2024 Spot Bond					0.00000	99.83612				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9: On 20/09/2020 Spot Bond					0.00000	99.81782				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0: On 18/02/2021 Spot Bond					0.00000	100.55772				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED18 On 16/01/2020 Spot Bond					0.00000	101.51839				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.34759				0.00	30,681,000,000	23,540,500,000
Total NED19 SPOT										0.00	30,681,000,000	23,540,500,000
Total For NED19										0.00	30,681,000,000	23,540,500,000
NED20 On 01/07/2020 Spot Bond			8.59000	106.57341	8.59000	106.47603				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	106.44524				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	107.19812				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET52 On 23/01/2020 Spot Bond					0.00000	101.25680				0.00	0	0
Total NET52 SPOT										0.00	0	0
Total For NET52										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	105.66264				0.00	0	10,500,000,000
Total NGL01 SPOT										0.00	0	10,500,000,000
Total For NGL01										0.00	0	10,500,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	104.37171				0.00	0	15,600,000,000
Total NGL02 SPOT										0.00	0	15,600,000,000
Total For NGL02										0.00	0	15,600,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.49330				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	106.52958				0.00	120,000,000	820,000,000
Total NGL04 SPOT										0.00	120,000,000	820,000,000
Total For NGL04										0.00	120,000,000	820,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.50462				0.00	0	640,000,000
Total NGL05 SPOT										0.00	0	640,000,000
Total For NGL05										0.00	0	640,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	100.54665				0.00	380,000,000	190,000,000
Total NGL06 SPOT										0.00	380,000,000	190,000,000
Total For NGL06										0.00	380,000,000	190,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL07 On 09/04/2024 Spot Bond					0.00000	101.63929			0.00	60,000,000	30,000,000
Total NGL07 SPOT									0.00	60,000,000	30,000,000
Total For NGL07									0.00	60,000,000	30,000,000
NGLT1/ On 01/07/2022 Spot Bond					0.00000	107.77392			0.00	140,000,000	70,000,000
Total NGLT1A SPOT									0.00	140,000,000	70,000,000
Total For NGLT1A									0.00	140,000,000	70,000,000
NGLT1B On 20/10/2023 Spot Bond					0.00000	101.65952			0.00	0	0
Total NGLT1B SPOT									0.00	0	0
Total For NGLT1B									0.00	0	0
NGT10: On 25/03/2024 Spot Bond					0.00000	103.61527			0.00	0	290,000,000
Total NGT103 SPOT									0.00	0	290,000,000
Total For NGT103									0.00	0	290,000,000
NGT10: On 15/01/2025 Spot Bond					0.00000	102.01600			0.00	0	0
Total NGT104 SPOT									0.00	0	0
Total For NGT104									0.00	0	0
NGT10: On 22/05/2025 Spot Bond					0.00000	100.63647			0.00	2,720,000,000	5,410,000,000
Total NGT105 SPOT									0.00	2,720,000,000	5,410,000,000
Total For NGT105									0.00	2,720,000,000	5,410,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	101.46400	10.00000	101.35800			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	101.26407	13.50000	101.11880			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	101.59712			0.00	0	0
Total NHM006 SPOT									0.00	0	0
Total For NHM006									0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	101.67544			0.00	0	0
Total NHM007 SPOT									0.00	0	0
Total For NHM007									0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	101.16327			0.00	0	0
Total NHM008 SPOT									0.00	0	0
Total For NHM008									0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	101.33169			0.00	0	0
Total NHM009 SPOT									0.00	0	0
Total For NHM009									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NHM01 On 24/05/2020 Spot Bond					0.00000	100.45784			0.00	0	0
Total NHM010 SPOT									0.00	0	0
Total For NHM010									0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	100.52329			0.00	0	0
Total NHM011 SPOT									0.00	0	0
Total For NHM011									0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	99.99983			0.00	0	0
Total NHM012 SPOT									0.00	0	0
Total For NHM012									0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	100.10023			0.00	0	0
Total NHM013 SPOT									0.00	0	0
Total For NHM013									0.00	0	0
NHM01 On 20/11/2021 Spot Bond					0.00000	100.59029			0.00	0	0
Total NHM014 SPOT									0.00	0	0
Total For NHM014									0.00	0	0
NHM01 On 13/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total NHM015 SPOT								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For NHM015								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
NI202 On 07/12/2033 Spot Bond			4.82000	4.82000	4.82000	200.79216		0.00	0	0	
Total NI202 SPOT								0.00	0	0	
Total For NI202								0.00	0	0	
NI210 On 31/03/2028 Spot Bond			4.34500	4.34500	4.34500	177.27051		0.00	0	0	
Total NI210 SPOT								0.00	0	0	
Total For NI210								0.00	0	0	
NI25 On 31/01/2025 Spot Bond			4.29500	4.29500	4.29500	131.63824		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			4.52000	4.52000	4.52000	93.87014		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			4.97500	4.97500	4.97500	99.92903		0.00	0	0	
Total NI38 SPOT								0.00	0	0	
Total For NI38								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NILB11 On 31/01/2025 Spot Bond			4.40000	4.40000	4.40000	130.98403			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	292,500,000
Total NILB12 SPOT									0.00	0	292,500,000
Total For NILB12									0.00	0	292,500,000
NILB13 On 31/01/2025 Spot Bond			4.79000	4.79000	4.79000	128.58643			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			4.81500	4.81500	4.81500	171.34514			0.00	0	0
Total NILB14 SPOT									0.00	0	0
Total For NILB14									0.00	0	0
NILB15 On 31/03/2028 Spot Bond			5.19500	166.87064	5.19500	166.72014			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			4.69000	103.99206	4.69000	103.90415			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			7.34000	104.86097	7.34000	104.77883			0.00	0	20,195,700
Total NMP20N SPOT									0.00	0	20,195,700
Total For NMP20N									0.00	0	20,195,700
NN010 On 01/10/2020 Spot Bond					0.00000	101.55357			0.00	0	2,000,000,000
Total NN010 SPOT									0.00	0	2,000,000,000
Total For NN010									0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	99.79533			0.00	0	2,500,000,000
Total NN011 SPOT									0.00	0	2,500,000,000
Total For NN011									0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	100.22461			0.00	0	0
Total NN013 SPOT									0.00	0	0
Total For NN013									0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	99.86889			0.00	0	0
Total NN014 SPOT									0.00	0	0
Total For NN014									0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	101.43700			0.00	0	0
Total NN015 SPOT									0.00	0	0
Total For NN015									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN016 On 20/03/2024 Spot Bond					0.00000	101.22512				0.00	0	0
Total NN016 SPOT										0.00	0	0
Total For NN016										0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	100.99140				0.00	0	0
Total NN019 SPOT										0.00	0	0
Total For NN019										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	110.60533				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	99.96319				0.00	0	0
Total NN022 SPOT										0.00	0	0
Total For NN022										0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	100.29939				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.43413				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.50960				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.02227				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.02305				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	102.31757				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF02 On 01/08/2022 Spot Bond					0.00000	96.61374				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	96.61374				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	100.40737				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF05 On 21/02/2020 Spot Bond					0.00000	105.76031				0.00	0	0
Total NNF05 SPOT										0.00	0	0
Total For NNF05										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	103.27951				0.00	0	0
Total NNF06 SPOT										0.00	0	0
Total For NNF06										0.00	0	0
NNF07 On 20/09/2020 Spot Bond					0.00000	106.30929				0.00	0	0
Total NNF07 SPOT										0.00	0	0
Total For NNF07										0.00	0	0
NNF08 On 22/09/2020 Spot Bond					0.00000	106.17759				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	99.74401				0.00	0	0
Total NNF09 SPOT										0.00	0	0
Total For NNF09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.97500	8.97500	8.97500	101.21752				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.55589				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.50067				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.50130				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.48138			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			8.17000	8.17000	8.17000	101.66387			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B1: On 22/05/2052 Spot Bond					0.00000	100.49965			0.00	0	0
Total NQ1B17 SPOT									0.00	0	0
Total For NQ1B17									0.00	0	0
NQ1B2: On 22/05/2023 Spot Bond					0.00000	100.52392			0.00	0	0
Total NQ1B20 SPOT									0.00	0	0
Total For NQ1B20									0.00	0	0
NQ1B2: On 22/05/2022 Spot Bond					0.00000	100.50971			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			8.37000	8.37000	8.37000	101.67435			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1: On 22/05/2020 Spot Bond					0.00000	100.52398			0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D: On 22/05/2020 Spot Bond					0.00000	100.58048			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			8.09000	112.02903	8.09000	111.93144		137,151,388,000.00		16,953,200	182,472,300
Total NRA022 SPOT								137,151,388,000.00		16,953,200	182,472,300
Total For NRA022								137,151,388,000.00		16,953,200	182,472,300
NRA02: On 31/05/2023 Spot Bond			4.46000	182.63787	4.46000	182.48743		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			10.45500	110.83078	10.45500	110.70740		0.00		0	7,026,641,100
Total NRA028 SPOT								0.00		0	7,026,641,100
Total For NRA028								0.00		0	7,026,641,100
NRA02: On 30/11/2028 Spot Bond			100.00000	12.78187	100.00000	12.66908		0.00		0	0
Total NRA028/R186 SPOT								0.00		0	0
Total For NRA028/R186								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	101.41051			0.00	4,000,000,000	4,400,000,000
Total NTC19 SPOT									0.00	4,000,000,000	4,400,000,000
Total For NTC19									0.00	4,000,000,000	4,400,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	101.53969			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	102.89917			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.09234			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.38243			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.69988			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.08894			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.15864			0.00	0	0
Total NTC26 SPOT									0.00	0	0
Total For NTC26									0.00	0	0
NTC27 On 12/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total NTC27 SPOT								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For NTC27								10,000,000,000,000.00	30,000,000,000	30,000,000,000	
NTC28 On 12/12/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total NTC28 SPOT								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
Total For NTC28								10,000,000,000,000.00	50,000,000,000	50,000,000,000	
OMI01 On 22/11/2022 Spot Bond					0.00000	100.51475			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML04 On 19/03/2020 Spot Bond					0.00000	100.23035			0.00	200,000,000	500,000,000
Total OML04 SPOT									0.00	200,000,000	500,000,000
Total For OML04									0.00	200,000,000	500,000,000
OML05 On 19/03/2020 Spot Bond			8.03500	8.03500	8.03500	102.68729		1,098,709,114,000.00		136,740,400	1,628,824,000
Total OML05 SPOT								1,098,709,114,000.00		136,740,400	1,628,824,000
Total For OML05								1,098,709,114,000.00		136,740,400	1,628,824,000
OML06 On 19/03/2022 Spot Bond			8.89500	105.35051	8.89500	105.24981		23,450,735,304,000.00		2,636,395,200	2,234,006,700
Total OML06 SPOT								23,450,735,304,000.00		2,636,395,200	2,234,006,700
Total For OML06								23,450,735,304,000.00		2,636,395,200	2,234,006,700
OML07 On 19/03/2025 Spot Bond			10.31500	105.19151	10.31500	105.07531		0.00		0	1,000,000,000
Total OML07 SPOT								0.00		0	1,000,000,000
Total For OML07								0.00		0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	100.55605		0.00	29,560,000,000		21,680,000,000
Total OML08 SPOT								0.00	29,560,000,000		21,680,000,000
Total For OML08								0.00	29,560,000,000		21,680,000,000
OML09 On 14/09/2022 Spot Bond			8.89500	107.57015	8.89500	107.46733		25,950,301,464,000.00		2,917,403,200	1,815,238,300
Total OML09 SPOT								25,950,301,464,000.00		2,917,403,200	1,815,238,300
Total For OML09								25,950,301,464,000.00		2,917,403,200	1,815,238,300
OML10 On 14/09/2025 Spot Bond			10.41500	106.86087	10.41500	106.74172		0.00		0	1,129,128,600
Total OML10 SPOT								0.00		0	1,129,128,600
Total For OML10								0.00		0	1,129,128,600
OML11 On 11/06/2024 Spot Bond					0.00000	100.15449		0.00	120,000,000		60,000,000
Total OML11 SPOT								0.00	120,000,000		60,000,000
Total For OML11								0.00	120,000,000		60,000,000
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total PBAJ1U SPOT								0.00		0	0
Total For PBAJ1U								0.00		0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total PBAV1U SPOT								0.00		0	0
Total For PBAV1U								0.00		0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total PBBJ1U SPOT								0.00		0	0
Total For PBBJ1U								0.00		0	0
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total PBDJ1U SPOT								0.00		0	0
Total For PBDJ1U								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	101.46400	10.00000	101.35800			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM38 On 12/06/2020 Spot Bond					0.00000	100.02228				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM48 On 28/02/2020 Spot Bond					0.00000	100.34832				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	100.34025				0.00	0	0
Total PMM50 SPOT										0.00	0	0
Total For PMM50										0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	100.36031				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	101.52537				0.00	0	0
Total PMM53 SPOT										0.00	0	0
Total For PMM53										0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	100.83466				0.00	0	0
Total PMM54 SPOT										0.00	0	0
Total For PMM54										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.52540				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.54706				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.59032				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.59649				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.60267				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			8.38500	110.93024	8.41500	110.66316			619,691,178,665,000.00	1,624,292,329,000	1,840,288,501,300
Total R186 SPOT									19,691,178,665,000.00	624,292,329,000	340,288,501,300
Total For R186									19,691,178,665,000.00	624,292,329,000	340,288,501,300
R197 On 07/12/2023 Spot Bond			3.26000	298.27040	3.26000	298.06311			65,224,084,880,000.00	20,007,388,000	55,482,365,300
Total R197 SPOT									5,224,084,880,000.00	20,007,388,000	55,482,365,300
Total For R197									5,224,084,880,000.00	20,007,388,000	55,482,365,300
R202 On 07/12/2033 Spot Bond			3.82000	223.87551	3.82000	223.70646			184,811,600,000,000.00	48,380,000,000	231,813,210,800
Total R202 SPOT									34,811,600,000,000.00	48,380,000,000	231,813,210,800
Total For R202									34,811,600,000,000.00	48,380,000,000	231,813,210,800
R2023 On 28/02/2023 Spot Bond			7.27500	103.63070	7.29500	103.49202			816,594,462,497,500.00	1,211,903,018,900	1,433,670,291,800
Total R2023 SPOT									16,594,462,497,500.00	211,903,018,900	433,670,291,800
Total For R2023									16,594,462,497,500.00	211,903,018,900	433,670,291,800
R2030 On 31/01/2030 Spot Bond			9.22500	95.05566	9.22500	94.96251			438,195,609,197,500.00	589,506,299,100	945,506,631,400
Total R2030 SPOT									18,195,609,197,500.00	589,506,299,100	945,506,631,400
Total For R2030									18,195,609,197,500.00	589,506,299,100	945,506,631,400
R2032 On 31/03/2032 Spot Bond			9.59500	92.14865	9.59500	92.05432			828,095,372,228,500.00	398,967,730,300	489,063,515,400
Total R2032 SPOT									18,095,372,228,500.00	398,967,730,300	489,063,515,400
Total For R2032									18,095,372,228,500.00	398,967,730,300	489,063,515,400
R2035 On 28/02/2035 Spot Bond			9.92000	94.50538	9.92000	94.40433			957,832,258,880,000.00	1,205,426,639,000	1,613,493,221,900
Total R2035 SPOT									17,832,258,880,000.00	205,426,639,000	513,493,221,900
Total For R2035									17,832,258,880,000.00	205,426,639,000	513,493,221,900
R2037 On 31/01/2037 Spot Bond			10.09500	90.31753	10.09500	90.22089			876,635,501,280,000.00	681,192,224,000	928,967,816,900
Total R2037 SPOT									16,635,501,280,000.00	681,192,224,000	928,967,816,900
Total For R2037									16,635,501,280,000.00	681,192,224,000	928,967,816,900
R2040 On 31/01/2040 Spot Bond			10.21000	93.12540	10.21000	93.02466			427,160,999,640,000.00	433,610,284,000	1,017,579,355,800
Total R2040 SPOT									17,160,999,640,000.00	433,610,284,000	1,017,579,355,800
Total For R2040									17,160,999,640,000.00	433,610,284,000	1,017,579,355,800
R2044 On 31/01/2044 Spot Bond			10.31500	89.45336	10.31500	89.35562			533,294,476,655,500.00	439,485,649,700	1,305,718,540,700
Total R2044 SPOT									13,294,476,655,500.00	439,485,649,700	305,718,540,700
Total For R2044									13,294,476,655,500.00	439,485,649,700	305,718,540,700
R2048 On 28/02/2048 Spot Bond			10.30000	88.42136	10.30000	88.32329			384,956,786,320,000.00	814,073,474,400	1,978,437,223,300
Total R2048 SPOT									14,956,786,320,000.00	814,073,474,400	978,437,223,300
Total For R2048									14,956,786,320,000.00	814,073,474,400	978,437,223,300
R207 On 15/01/2020 Spot Bond			6.90000	103.06001	6.90000	102.98256			79,133,455,920,000.00	11,468,616,800	48,775,010,800
Total R207 SPOT									9,133,455,920,000.00	11,468,616,800	48,775,010,800
Total For R207									9,133,455,920,000.00	11,468,616,800	48,775,010,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			6.70000	101.48562	6.70000	101.41255			065,469,106,370,000.00	308,278,971,100	471,429,979,400
Total R208 SPOT									5,469,106,370,000.00	308,278,971,100	471,429,979,400
Total For R208									5,469,106,370,000.00	308,278,971,100	471,429,979,400
R209 On 31/03/2036 Spot Bond			9.93000	71.89945	9.95500	71.66808			249,028,440,667,000.00	226,488,261,900	194,635,456,800
Total R209 SPOT									19,028,440,667,000.00	226,488,261,900	194,635,456,800
Total For R209									19,028,440,667,000.00	226,488,261,900	194,635,456,800
R210 On 31/03/2028 Spot Bond			3.63500	186.80925	3.63500	186.67187			11,014,050,000,000.00	3,030,000,000	41,205,378,100
Total R210 SPOT									11,014,050,000,000.00	3,030,000,000	41,205,378,100
Total For R210									11,014,050,000,000.00	3,030,000,000	41,205,378,100
R212 On 31/01/2022 Spot Bond			3.08000	162.25867	3.09000	162.11633			462,062,448,000,000.00	474,695,600,000	304,155,609,700
Total R212 SPOT									2,062,448,000,000.00	474,695,600,000	304,155,609,700
Total For R212									2,062,448,000,000.00	474,695,600,000	304,155,609,700
R213 On 28/02/2031 Spot Bond			9.40500	85.63132	9.44500	85.30211			007,001,691,145,000.00	213,397,309,000	467,684,786,000
Total R213 SPOT									17,001,691,145,000.00	213,397,309,000	467,684,786,000
Total For R213									17,001,691,145,000.00	213,397,309,000	467,684,786,000
R214 On 28/02/2041 Spot Bond			10.19000	70.11031	10.19000	70.03335			002,690,004,648,000.00	490,941,119,200	751,806,160,900
Total R214 SPOT									2,690,004,648,000.00	490,941,119,200	751,806,160,900
Total For R214									2,690,004,648,000.00	490,941,119,200	751,806,160,900
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									0.00	0	0
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT									0.00	0	0
Total For RC004U									0.00	0	0
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT									0.00	0	0
Total For RC005U									0.00	0	0
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC007I On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC007U SPOT										0.00	0	0
Total For RC007U										0.00	0	0
RC008I On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC008U SPOT										0.00	0	0
Total For RC008U										0.00	0	0
RC009I On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010I On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
RC011I On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC012I On 24/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC012U SPOT										0.00	0	0
Total For RC012U										0.00	0	0
RC013I On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC013U SPOT										0.00	0	0
Total For RC013U										0.00	0	0
RC014I On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC014U SPOT										0.00	0	0
Total For RC014U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0

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		20,000,000,000,000.00		200,000,000	100,000,000
Total RDF13U SPOT								20,000,000,000,000.00		200,000,000	100,000,000
Total For RDF13U								20,000,000,000,000.00		200,000,000	100,000,000
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF14U SPOT									0.00	0	0
Total For RDF14U									0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF15U SPOT									0.00	0	0
Total For RDF15U									0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF18U SPOT									0.00	0	0
Total For RDF18U									0.00	0	0
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF19U SPOT									0.00	0	0
Total For RDF19U									0.00	0	0
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF26U SPOT									0.00	0	0
Total For RDF26U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0: On 30/09/2021 Spot Bond					0.00000	102.92499			0.00	140,000,000	70,000,000
Total RDFB08 SPOT									0.00	140,000,000	70,000,000
Total For RDFB08									0.00	140,000,000	70,000,000
RDFB0: On 02/12/2021 Spot Bond					0.00000	100.26490			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1: On 27/03/2020 Spot Bond					0.00000	101.94626			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1: On 27/03/2022 Spot Bond					0.00000	102.63904			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.15936			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1: On 12/03/2021 Spot Bond					0.00000	100.40362			0.00	0	0
Total RDFB13 SPOT									0.00	0	0
Total For RDFB13									0.00	0	0
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.02156			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.51412			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1: On 11/02/2022 Spot Bond					0.00000	100.83635			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB1: On 11/02/2024 Spot Bond					0.00000	100.80933			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1: On 11/02/2026 Spot Bond					0.00000	100.94628			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB1: On 22/03/2022 Spot Bond					0.00000	99.78899			0.00	0	0
Total RDFB19 SPOT									0.00	0	0
Total For RDFB19									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB2 On 22/03/2024 Spot Bond					0.00000	99.78251				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.77574				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	101.72405				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.56904				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.68218				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB2 On 28/11/2024 Spot Bond					0.00000	100.35026				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.19629				0.00	0	100,000,000
Total RDFC48 SPOT										0.00	0	100,000,000
Total For RDFC48										0.00	0	100,000,000
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.96934				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.54486				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	101.93767				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/01/2020 Spot Bond					0.00000	102.16472				0.00	0	0
Total RED204 SPOT										0.00	0	0
Total For RED204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED20: On 05/07/2020 Spot Bond					0.00000	102.43804			0.00	0	0
Total RED205 SPOT									0.00	0	0
Total For RED205									0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	99.88185			0.00	0	0
Total RED301 SPOT									0.00	0	0
Total For RED301									0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.25787			0.00	0	0
Total RED501 SPOT									0.00	0	0
Total For RED501									0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	100.70859			0.00	0	0
Total RED601 SPOT									0.00	0	0
Total For RED601									0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	100.87747			0.00	0	0
Total RED602 SPOT									0.00	0	0
Total For RED602									0.00	0	0
RED70: On 17/04/2022 Spot Bond					0.00000	102.27905			0.00	0	0
Total RED702 SPOT									0.00	0	0
Total For RED702									0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	102.25585			0.00	0	0
Total RED801 SPOT									0.00	0	0
Total For RED801									0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	101.64017			0.00	0	0
Total RED901 SPOT									0.00	0	0
Total For RED901									0.00	0	0
RES03: 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
RES04: On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES04U SPOT									0.00	0	0
Total For RES04U									0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.03071			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.94588			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES40 On 13/10/2022 Spot Bond					0.00000	101.39944			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.26109			0.00	0	0
Total RES41 SPOT									0.00	0	0
Total For RES41									0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES45U SPOT									0.00	0	0
Total For RES45U									0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES46U SPOT									0.00	0	0
Total For RES46U									0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES47U SPOT									0.00	0	0
Total For RES47U									0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.84500	104.19410	7.84500	104.10651		279,084,306,000.00		35,574,800	27,133,300
Total RW21 SPOT								279,084,306,000.00		35,574,800	27,133,300
Total For RW21								279,084,306,000.00		35,574,800	27,133,300
RW23 On 10/12/2023 Spot Bond			8.94500	102.03606	8.94500	101.93852		818,864,658,000.00		91,544,400	239,181,600
Total RW23 SPOT								818,864,658,000.00		91,544,400	239,181,600
Total For RW23								818,864,658,000.00		91,544,400	239,181,600
RW28 On 10/12/2028 Spot Bond			11.06500	95.59727	11.06500	95.48482		0.00		0	747,232,300
Total RW28 SPOT								0.00		0	747,232,300
Total For RW28								0.00		0	747,232,300
SBK12/ On 25/11/2020 Spot Bond			10.00000	101.46400	10.00000	101.35800		0.00		0	0
Total SBK12/R157 SPOT								0.00		0	0
Total For SBK12/R157								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18 On 24/10/2020 Spot Bond					0.00000	101.96306			0.00	26,013,400,000	20,806,700,000
Total SBK18 SPOT									0.00	26,013,400,000	20,806,700,000
Total For SBK18									0.00	26,013,400,000	20,806,700,000
SBK21 On 28/01/2020 Spot Bond					0.00000	101.55514			0.00	5,324,000,000	2,962,000,000
Total SBK21 SPOT									0.00	5,324,000,000	2,962,000,000
Total For SBK21									0.00	5,324,000,000	2,962,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	101.48729			0.00	422,750,000	14,911,375,000
Total SBK22 SPOT									0.00	422,750,000	14,911,375,000
Total For SBK22									0.00	422,750,000	14,911,375,000
SBK23 On 28/05/2022 Spot Bond			9.49500	105.00879	9.49500	104.90181			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.41587			0.00	0	1,540,000,000
Total SBK24 SPOT									0.00	0	1,540,000,000
Total For SBK24									0.00	0	1,540,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.11982			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			8.84000	106.01374	8.84000	105.91356			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.97762			0.00	64,000,000	32,000,000
Total SBN01 SPOT									0.00	64,000,000	32,000,000
Total For SBN01									0.00	64,000,000	32,000,000
SBS18 On 23/06/2021 Spot Bond					0.00000	100.76247			0.00	2,000,000,000	1,400,000,000
Total SBS18 SPOT									0.00	2,000,000,000	1,400,000,000
Total For SBS18									0.00	2,000,000,000	1,400,000,000
SBS19 On 23/06/2021 Spot Bond			7.72000	103.29411	7.72000	103.20863		95,060,992,000.00		12,313,600	116,146,300
Total SBS19 SPOT								95,060,992,000.00		12,313,600	116,146,300
Total For SBS19								95,060,992,000.00		12,313,600	116,146,300
SBS20 On 15/05/2026 Spot Bond			8.78500	106.97031	8.78500	106.86929		450,410,464,000.00		51,270,400	515,660,300
Total SBS20 SPOT								450,410,464,000.00		51,270,400	515,660,300
Total For SBS20								450,410,464,000.00		51,270,400	515,660,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS21 On 15/05/2026 Spot Bond					0.00000	105.14343			0.00	460,000,000	230,000,000
Total SBS21 SPOT									0.00	460,000,000	230,000,000
Total For SBS21									0.00	460,000,000	230,000,000
SBS27 On 20/02/2024 Spot Bond			8.10000	110.32643	8.10000	110.23124		6,664,942,440,000.00	822,832,400	708,657,300	
Total SBS27 SPOT								6,664,942,440,000.00	822,832,400	708,657,300	
Total For SBS27								6,664,942,440,000.00	822,832,400	708,657,300	
SBS3 On 25/05/2026 Spot Bond			9.12500	96.05537	9.12500	95.96123		1,941,759,850,000.00	212,795,600	493,067,200	
Total SBS3 SPOT								1,941,759,850,000.00	212,795,600	493,067,200	
Total For SBS3								1,941,759,850,000.00	212,795,600	493,067,200	
SBS31 On 12/06/2027 Spot Bond			9.11500	103.70977	9.11500	103.60880		6,620,672,958,000.00	726,349,200	3,463,125,200	
Total SBS31 SPOT								6,620,672,958,000.00	726,349,200	3,463,125,200	
Total For SBS31								6,620,672,958,000.00	726,349,200	3,463,125,200	
SBS34 On 19/09/2024 Spot Bond			9.21500	105.78771	9.21500	105.68303		0.00	0	3,500,000,000	
Total SBS34 SPOT								0.00	0	3,500,000,000	
Total For SBS34								0.00	0	3,500,000,000	
SBS36 On 29/01/2020 Spot Bond					0.00000	101.09471		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			7.63500	103.06050	7.63500	102.97512		0.00	0	0	
Total SBS37 SPOT								0.00	0	0	
Total For SBS37								0.00	0	0	
SBS38 On 29/01/2025 Spot Bond			8.50500	105.85266	8.50500	105.75687		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			9.68000	103.89060	9.68000	103.78390		0.00	0	500,000,000	
Total SBS39 SPOT								0.00	0	500,000,000	
Total For SBS39								0.00	0	500,000,000	
SBS4 On 16/11/2021 Spot Bond			7.89500	101.95122	7.89500	101.86451		1,452,680,000,000.00	184,000,000	699,831,700	
Total SBS4 SPOT								1,452,680,000,000.00	184,000,000	699,831,700	
Total For SBS4								1,452,680,000,000.00	184,000,000	699,831,700	
SBS40 On 12/11/2020 Spot Bond					0.00000	101.26132		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			8.00000	105.98611	8.00000	105.89479		0.00	0	0	
Total SBS41 SPOT								0.00	0	0	
Total For SBS41								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS42 On 12/11/2025 Spot Bond			8.80500	109.31512	8.80500	109.21166			0.00	0	916,397,100
Total SBS42 SPOT									0.00	0	916,397,100
Total For SBS42									0.00	0	916,397,100
SBS43 On 12/11/2027 Spot Bond			8.90500	111.72574	8.90500	111.61883		606,578,323,000.00		68,116,600	360,093,600
Total SBS43 SPOT								606,578,323,000.00		68,116,600	360,093,600
Total For SBS43								606,578,323,000.00		68,116,600	360,093,600
SBS45 On 15/02/2021 Spot Bond					0.00000	101.40188			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			8.01000	110.81537	8.01000	110.72082			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.70517			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.06856			0.00	0	0
Total SBS48 SPOT									0.00	0	0
Total For SBS48									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.92873			0.00	0	1,000,000,000
Total SBS49 SPOT									0.00	0	1,000,000,000
Total For SBS49									0.00	0	1,000,000,000
SBS50 On 31/01/2022 Spot Bond			8.47500	105.42078	8.47500	105.32571			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			9.31000	9.31000	9.31000	105.12981			0.00	0	0
Total SBS51 SPOT									0.00	0	0
Total For SBS51									0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	104.24195			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					0.00000	104.21561			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.25110			0.00	1,540,000,000	770,000,000
Total SBS54 SPOT									0.00	1,540,000,000	770,000,000
Total For SBS54									0.00	1,540,000,000	770,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS55 On 12/06/2022 Spot Bond					0.00000	101.30655			0.00	0	600,000,000
Total SBS55 SPOT									0.00	0	600,000,000
Total For SBS55									0.00	0	600,000,000
SBS56 On 12/06/2022 Spot Bond			7.89000	102.47138	7.89000	102.38476			0.00	0	26,596,200
Total SBS56 SPOT									0.00	0	26,596,200
Total For SBS56									0.00	0	26,596,200
SBS57 On 12/06/2024 Spot Bond					0.00000	101.59277			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	103.38799			0.00	260,000,000	130,000,000
Total SBS58 SPOT									0.00	260,000,000	130,000,000
Total For SBS58									0.00	260,000,000	130,000,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.41821			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	102.26668			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.49144			0.00	0	0
Total SBS62 SPOT									0.00	0	0
Total For SBS62									0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.21703			0.00	80,000,000	40,000,000
Total SBS63 SPOT									0.00	80,000,000	40,000,000
Total For SBS63									0.00	80,000,000	40,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.87901			0.00	80,000,000	40,000,000
Total SBS64 SPOT									0.00	80,000,000	40,000,000
Total For SBS64									0.00	80,000,000	40,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	100.63122			0.00	0	0
Total SBS65 SPOT									0.00	0	0
Total For SBS65									0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	101.70527			0.00	0	0
Total SBS66 SPOT									0.00	0	0
Total For SBS66									0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	101.79891			0.00	140,000,000	70,000,000
Total SBS67 SPOT									0.00	140,000,000	70,000,000
Total For SBS67									0.00	140,000,000	70,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS68 On 21/11/2024 Spot Bond					0.00000	100.49014			0.00	0	0
Total SBS68 SPOT									0.00	0	0
Total For SBS68									0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	100.26175			0.00	0	0
Total SBS69 SPOT									0.00	0	0
Total For SBS69									0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			4.16000	288.85334	4.16000	288.62474			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			4.92000	4.92000	4.92000	198.66042			0.00	0	0
Total SBSI14 SPOT									0.00	0	0
Total For SBSI14									0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	107.93085			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	108.93671			0.00	200,000,000	1,972,600,000
Total SBT102 SPOT									0.00	200,000,000	1,972,600,000
Total For SBT102									0.00	200,000,000	1,972,600,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.32511			0.00	40,000,000	90,000,000
Total SBT103 SPOT									0.00	40,000,000	90,000,000
Total For SBT103									0.00	40,000,000	90,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	105.36232			0.00	0	0
Total SBT201 SPOT									0.00	0	0
Total For SBT201									0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	101.25212			0.00	0	0
Total SBT202 SPOT									0.00	0	0
Total For SBT202									0.00	0	0
SBT203 On 03/12/2023 Spot Bond			9.34500	103.80057	9.34500	103.69701			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	101.46315			0.00	0	0
Total SBT204 SPOT									0.00	0	0
Total For SBT204									0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	102.13834			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI005 On 10/07/2021 Spot Bond					0.00000	102.15249			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	99.65586			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	101.46400	10.00000	101.35800			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.01666			0.00	20,000,000	10,000,000
Total SLI4 SPOT									0.00	20,000,000	10,000,000
Total For SLI4									0.00	20,000,000	10,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.67876			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.64247			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.66141			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.64258			0.00	0	0
Total SLRA5 SPOT									0.00	0	0
Total For SLRA5									0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.69762			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.69905			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.70292			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.66525			0.00	0	0
Total SLRB5 SPOT									0.00	0	0
Total For SLRB5									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.76695			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.73145			0.00	0	0
Total SLRC3 SPOT									0.00	0	0
Total For SLRC3									0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.74815			0.00	0	0
Total SLRC4 SPOT									0.00	0	0
Total For SLRC4									0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.46074			0.00	0	0
Total SLRC5 SPOT									0.00	0	0
Total For SLRC5									0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.68402			0.00	140,000,000	70,000,000
Total SNT02 SPOT									0.00	140,000,000	70,000,000
Total For SNT02									0.00	140,000,000	70,000,000
SNT03 On 12/04/2023 Spot Bond			8.99500	109.90692	8.99500	109.80129		1,259,300,000,000.00		140,000,000	1,620,000,000
Total SNT03 SPOT								1,259,300,000,000.00		140,000,000	1,620,000,000
Total For SNT03								1,259,300,000,000.00		140,000,000	1,620,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.96091			0.00	40,000,000	20,000,000
Total SNT04 SPOT									0.00	40,000,000	20,000,000
Total For SNT04									0.00	40,000,000	20,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.69561			0.00	0	0
Total SOLB01 SPOT									0.00	0	0
Total For SOLB01									0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.89902			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.73877			0.00	0	0
Total SPDA11 SPOT									0.00	0	0
Total For SPDA11									0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.28375			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.50143				0.00	0	0
Total SPDA13 SPOT										0.00	0	0
Total For SPDA13										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.51286				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	101.86223				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00: On 15/03/2024 Spot Bond					0.00000	99.91146				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00: On 18/06/2022 Spot Bond					0.00000	100.05113				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00: On 18/06/2024 Spot Bond					0.00000	99.89029				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00: On 15/10/2022 Spot Bond					0.00000	101.32628				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG00: On 15/10/2024 Spot Bond					0.00000	101.35681				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	100.90134				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			7.73500	101.42915	7.73500	101.34539			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.96000	99.96968	7.96000	99.88443			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.96000	99.96968	7.96000	99.88443			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			4.95500	4.95500	4.95500	127.58721			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			9.91500	102.79446	9.91500	102.68580			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			11.31500	75.04420	11.31500	74.95299			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	100.10967			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	99.90365			0.00	0	0
Total SSN033 SPOT									0.00	0	0
Total For SSN033									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN03: On 02/06/2020 Spot Bond					0.00000	100.26023			0.00	0	0
Total SSN034 SPOT									0.00	0	0
Total For SSN034									0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	100.60890			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.28514			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	103.61280			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.41576			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			8.69500	105.22910	8.69500	105.13126		695,600,000,000.00	80,000,000	40,000,000	
Total SSN041 SPOT								695,600,000,000.00	80,000,000	40,000,000	
Total For SSN041								695,600,000,000.00	80,000,000	40,000,000	
SSN04: On 31/01/2038 Spot Bond			4.86500	101.52861	4.86500	101.44088		0.00	0	0	
Total SSN043 SPOT								0.00	0	0	
Total For SSN043								0.00	0	0	
SSN04: On 09/02/2027 Spot Bond					0.00000	99.22578		0.00	0	0	
Total SSN044 SPOT								0.00	0	0	
Total For SSN044								0.00	0	0	
SSN04: On 30/04/2027 Spot Bond					0.00000	101.07314		0.00	320,000,000	1,530,000,000	
Total SSN046 SPOT								0.00	320,000,000	1,530,000,000	
Total For SSN046								0.00	320,000,000	1,530,000,000	
SSN04: On 05/04/2027 Spot Bond					0.00000	101.47987		0.00	0	0	
Total SSN047 SPOT								0.00	0	0	
Total For SSN047								0.00	0	0	
SSN05: On 08/12/2023 Spot Bond			4.29000	4.29000	4.29000	287.29109		0.00	0	0	
Total SSN050 SPOT								0.00	0	0	
Total For SSN050								0.00	0	0	
SSN05: On 26/09/2020 Spot Bond					0.00000	101.67964		0.00	0	0	
Total SSN051 SPOT								0.00	0	0	
Total For SSN051								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN05: On 26/10/2020 Spot Bond					0.00000	101.13901				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			6.44200	102.77178	6.44200	102.70058				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	101.08863				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	100.92018				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	101.43517				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			4.85500	4.85500	4.85500	170.85142				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			4.34000	4.34000	4.34000	131.35740				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			5.20000	5.20000	5.20000	96.92169				0.00	0	780,000,000
Total SSN063 SPOT										0.00	0	780,000,000
Total For SSN063										0.00	0	780,000,000
SSN06: On 31/03/2029 Spot Bond			4.51000	4.51000	4.51000	93.94755				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			4.81500	4.81500	4.81500	171.34514				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0

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 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06(On 28/05/2023 Spot Bond					0.00000	100.36362				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06(On 28/05/2023 Spot Bond					0.00000	100.35919				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07(On 28/02/2022 Spot Bond					0.00000	100.34823				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	99.90946				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	99.91095				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07(On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07(On 19/06/2023 Spot Bond					0.00000	99.86394				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07(On 13/07/2023 Spot Bond					0.00000	101.43704				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07(On 31/07/2021 Spot Bond					0.00000	94.59500				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08(On 16/08/2020 Spot Bond					0.00000	100.93219				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN08: On 27/08/2024 Spot Bond					0.00000	100.39381				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	100.02332				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	100.91155				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.69500	4.69500	4.69500	203.49602				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08: On 10/04/2020 Spot Bond					0.00000	101.34461				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN08: On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN088 SPOT										0.00	0	0
Total For SSN088										0.00	0	0
SSN08: On 21/12/2026 Spot Bond					0.00000	100.55884				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09: On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN090 SPOT										0.00	0	0
Total For SSN090										0.00	0	0
SSN09: On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN091 SPOT										0.00	0	0
Total For SSN091										0.00	0	0
SSN09: On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN092 SPOT										0.00	0	0
Total For SSN092										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN09: On 31/01/2030 Spot Bond					0.00000	100.79234			0.00	0	0
Total SSN093 SPOT									0.00	0	0
Total For SSN093									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.43500	99.98647	9.43500	99.88578			11,782,428,000.00	1,248,800	82,909,900
Total SZ25 SPOT									11,782,428,000.00	1,248,800	82,909,900
Total For SZ25									11,782,428,000.00	1,248,800	82,909,900
T13A11 On 21/08/2020 Spot Bond					0.00000	100.53354			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			7.84000	105.00289	7.84000	104.91516			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.51870			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.94000	104.82069	7.94000	104.73200			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.45013			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			7.89000	104.30224	7.89000	104.21454			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.61390			0.00	0	0
Total T13A21 SPOT									0.00	0	0
Total For T13A21									0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.52033			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	101.68825	8.55000	101.59474			0.00	0	0
Total T14A12 SPOT									0.00	0	0
Total For T14A12									0.00	0	0
T14A13 On 21/11/2021 Spot Bond					0.00000	100.48184			0.00	0	0
Total T14A13 SPOT									0.00	0	0
Total For T14A13									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T15OM On 21/11/2020 Spot Bond					0.00000	100.46936				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	100.46918				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.88254				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.06179				0.00	140,000,000	70,000,000
Total TFS142 SPOT										0.00	140,000,000	70,000,000
Total For TFS142										0.00	140,000,000	70,000,000
TFS144 On 20/03/2020 Spot Bond					0.00000	99.97242				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	99.84898				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	101.50161				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	102.14519				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.94970				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.24478				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	101.61428				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	101.74922				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.25007			0.00	60,000,000	30,000,000
Total TFS155 SPOT									0.00	60,000,000	30,000,000
Total For TFS155									0.00	60,000,000	30,000,000
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.41487			0.00	0	0
Total TFS156 SPOT									0.00	0	0
Total For TFS156									0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.55161			0.00	0	0
Total TFS157 SPOT									0.00	0	0
Total For TFS157									0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.83774			0.00	0	0
Total TFS158 SPOT									0.00	0	0
Total For TFS158									0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	99.85564			0.00	40,000,000	20,000,000
Total TFS159 SPOT									0.00	40,000,000	20,000,000
Total For TFS159									0.00	40,000,000	20,000,000
TFS16C On 25/04/2020 Spot Bond					0.00000	101.02951			0.00	0	0
Total TFS160 SPOT									0.00	0	0
Total For TFS160									0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	100.34788			0.00	0	0
Total TFS161 SPOT									0.00	0	0
Total For TFS161									0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.35429			0.00	0	0
Total TFS162 SPOT									0.00	0	0
Total For TFS162									0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	101.16283			0.00	0	0
Total TFS163 SPOT									0.00	0	0
Total For TFS163									0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	101.13583			0.00	80,000,000	40,000,000
Total TFS164 SPOT									0.00	80,000,000	40,000,000
Total For TFS164									0.00	80,000,000	40,000,000
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.62019			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0

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			8.04000	103.79743	8.04000	103.70853			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	100.92964			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A On 21/08/2020 Spot Bond			7.93000	104.16949	7.93000	104.08148			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.54717			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.54776			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.56493			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.53908			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.54539			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.58860			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.59333			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.59452			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.59140			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond					0.00000	100.62112			0.00	0	0
Total TH13C5 SPOT									0.00	0	0
Total For TH13C5									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.78321			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.78321			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.80084			0.00	0	0
Total TH13D3 SPOT									0.00	0	0
Total For TH13D3									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.77310			0.00	0	0
Total TH13D4 SPOT									0.00	0	0
Total For TH13D4									0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.79496			0.00	0	0
Total TH13D5 SPOT									0.00	0	0
Total For TH13D5									0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.52862			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			7.69000	104.95056	7.69000	104.86357			0.00	0	0
Total TH14A4 SPOT									0.00	0	0
Total For TH14A4									0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.43455			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			7.85000	103.29379	7.85000	103.20642			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.56468			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.90147			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond					0.00000	100.53986				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.47589				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.64374				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.57532				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.77074				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.98657				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.46862				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.50252				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.51448				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	100.58109				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.71624				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.35580				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH15A: On 21/11/2020 Spot Bond					0.00000	100.49424			0.00	0	0
Total TH15A7 SPOT									0.00	0	0
Total For TH15A7									0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.50027			0.00	0	0
Total TH15A8 SPOT									0.00	0	0
Total For TH15A8									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.52751			0.00	0	0
Total TH15B1 SPOT									0.00	0	0
Total For TH15B1									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.52278			0.00	0	0
Total TH15B2 SPOT									0.00	0	0
Total For TH15B2									0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.16579			0.00	0	0
Total TH15B3 SPOT									0.00	0	0
Total For TH15B3									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.55533			0.00	0	0
Total TH15C1 SPOT									0.00	0	0
Total For TH15C1									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.06145			0.00	0	0
Total TH15C2 SPOT									0.00	0	0
Total For TH15C2									0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.54113			0.00	0	0
Total TH15C3 SPOT									0.00	0	0
Total For TH15C3									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.58564			0.00	0	0
Total TH15D1 SPOT									0.00	0	0
Total For TH15D1									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.31709			0.00	0	0
Total TH15D2 SPOT									0.00	0	0
Total For TH15D2									0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.66692			0.00	0	0
Total TH15D3 SPOT									0.00	0	0
Total For TH15D3									0.00	0	0
TH16A: On 21/08/2022 Spot Bond					0.00000	100.49136			0.00	0	0
Total TH16A1 SPOT									0.00	0	0
Total For TH16A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH16A: On 21/08/2024 Spot Bond					0.00000	100.50262			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	101.15811	8.49000	102.60922			0.00	0	0
Total TH16A3 SPOT									0.00	0	0
Total For TH16A3									0.00	0	0
TH16B: On 21/08/2024 Spot Bond					0.00000	100.51683			0.00	0	0
Total TH16B1 SPOT									0.00	0	0
Total For TH16B1									0.00	0	0
TH16C: On 21/08/2024 Spot Bond					0.00000	100.53519			0.00	0	0
Total TH16C1 SPOT									0.00	0	0
Total For TH16C1									0.00	0	0
TH16D: On 21/08/2024 Spot Bond					0.00000	100.66215			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			7.68000	7.68000	7.68000	104.44528			0.00	0	0
Total TL20 SPOT									0.00	0	0
Total For TL20									0.00	0	0
TL20/R: On 22/02/2020 Spot Bond			100.00000	89.56019	100.00000	88.73854			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	101.46400	10.00000	101.35800			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.20673			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.18728			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			8.48500	103.85692	8.48500	103.76213			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			8.99500	104.87885	8.99500	104.77750			0.00	0	0
Total TL25 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.43804			0.00	240,000,000	120,000,000
Total TL26 SPOT									0.00	240,000,000	120,000,000
Total For TL26									0.00	240,000,000	120,000,000
TL27 On 24/04/2023 Spot Bond					0.00000	102.17169			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			9.49500	100.46070	9.49500	100.35890			0.00	0	80,000,000
Total TL28 SPOT									0.00	0	80,000,000
Total For TL28									0.00	0	80,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	101.18591			0.00	90,000,000	45,000,000
Total TL29 SPOT									0.00	90,000,000	45,000,000
Total For TL29									0.00	90,000,000	45,000,000
TL30 On 10/06/2024 Spot Bond					0.00000	100.01187			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.01358			0.00	0	0
Total TL31 SPOT									0.00	0	0
Total For TL31									0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	100.11039			0.00	0	0
Total TL32 SPOT									0.00	0	0
Total For TL32									0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	101.63105			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	99.92097			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			7.75500	104.56333	7.75500	104.47594		2,028,524,982,000.00		261,576,400	2,276,825,900
Total TN20 SPOT								2,028,524,982,000.00		261,576,400	2,276,825,900
Total For TN20								2,028,524,982,000.00		261,576,400	2,276,825,900
TN20/R On 17/09/2020 Spot Bond			100.00000	61.57745	100.00000	61.03115			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	39.17238	100.00000	38.82486			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			8.66500	108.11764	8.66500	108.01690		1,163,905,329,000.00		134,322,600	4,609,037,700
Total TN23 SPOT								1,163,905,329,000.00		134,322,600	4,609,037,700
Total For TN23								1,163,905,329,000.00		134,322,600	4,609,037,700
TN23/R On 06/11/2023 Spot Bond			100.00000	15.64626	100.00000	15.50745			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			9.86000	101.53548	9.86000	101.42931		2,031,440,024,000.00		206,028,400	17,813,885,600
Total TN25 SPOT								2,031,440,024,000.00		206,028,400	17,813,885,600
Total For TN25								2,031,440,024,000.00		206,028,400	17,813,885,600
TN25/R On 19/08/2025 Spot Bond			100.00000	13.28423	100.00000	13.16766			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			10.01500	94.79732	10.01500	94.69557			0.00	0	2,270,831,000
Total TN27 SPOT								0.00		0	2,270,831,000
Total For TN27								0.00		0	2,270,831,000
TN27/R On 14/11/2027 Spot Bond			100.00000	9.72824	100.00000	9.64193			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			10.82500	99.90519	10.82500	99.79015			0.00	0	3,349,900,000
Total TN30 SPOT								0.00		0	3,349,900,000
Total For TN30								0.00		0	3,349,900,000
TN30/R On 09/10/2030 Spot Bond			8.00000	119.82281	8.00000	119.72013			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			11.85000	93.55329	11.85000	93.43565			0.00	0	3,850,000,000
Total TN40 SPOT								0.00		0	3,850,000,000
Total For TN40								0.00		0	3,850,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.99366	10.75000	101.87701			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	101.46400	10.00000	101.35800			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			8.00000	101.79152	8.00000	101.70380				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			8.19000	101.46055	8.19000	101.37158				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A: On 14/12/2020 Spot Bond			7.99000	7.99000	7.99000	101.58155				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	99.90357				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	99.90092				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	101.31579				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	99.88562				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	99.85838				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	99.85838				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.66945				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.68678				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			8.40500	102.38882	8.40500	102.29623				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					0.00000	100.66554				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	100.68052				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.79927				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.78289				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A On 13/04/2020 Spot Bond					0.00000	101.26886				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	101.36520				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	101.41068				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			8.69500	102.93040	8.69500	102.80993				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A On 13/10/2020 Spot Bond					0.00000	100.95543				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A On 13/04/2022 Spot Bond					0.00000	101.02786				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	101.06199				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A On 13/04/2024 Spot Bond			8.62000	102.45577	8.62000	101.41650				0.00	0	0
Total TRA4A8 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 TRA4A8										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	101.58184				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.19065				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22 On 19/03/2020 Spot Bond					0.00000	97.48892				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	97.50632				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP23 On 07/05/2020 Spot Bond					0.00000	96.91117				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					0.00000	95.74767				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					0.00000	98.75539				0.00	0	0
Total TSP234 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 TSP234										0.00	0	0
TSP234 On 13/08/2020 Spot Bond					0.00000	97.48552				0.00	1,200,000,000	600,000,000
Total TSP235 SPOT										0.00	1,200,000,000	600,000,000
Total For TSP235										0.00	1,200,000,000	600,000,000
TSP235 On 12/03/2020 Spot Bond					0.00000	98.21438				0.00	0	0
Total TSP236 SPOT										0.00	0	0
Total For TSP236										0.00	0	0
TSP236 On 09/04/2020 Spot Bond					0.00000	97.65134				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP237 On 08/10/2020 Spot Bond					0.00000	93.98104				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP238 On 14/05/2020 Spot Bond					0.00000	96.94751				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP239 On 12/11/2020 Spot Bond					0.00000	93.20556				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.06833				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.27501				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.32551				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	101.40964				0.00	0	0
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC31 On 07/01/2020 Spot Bond					0.00000	101.38562				0.00	0	0
Total TWC315 SPOT										0.00	0	0
Total For TWC315										0.00	0	0
TWC31 On 10/01/2020 Spot Bond					0.00000	101.28486				0.00	0	0
Total TWC316 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 TWC316									0.00	0	0
TWC31 On 20/01/2020 Spot Bond					0.00000	101.14649			0.00	0	0
Total TWC317 SPOT									0.00	0	0
Total For TWC317									0.00	0	0
TWC31 On 27/01/2020 Spot Bond					0.00000	100.99425			0.00	0	0
Total TWC318 SPOT									0.00	0	0
Total For TWC318									0.00	0	0
TWC31 On 29/01/2020 Spot Bond					0.00000	100.87180			0.00	0	0
Total TWC319 SPOT									0.00	0	0
Total For TWC319									0.00	0	0
TWC32 On 13/02/2020 Spot Bond					0.00000	100.59671			0.00	0	0
Total TWC320 SPOT									0.00	0	0
Total For TWC320									0.00	0	0
TWC32 On 24/02/2020 Spot Bond					0.00000	100.33860			0.00	0	0
Total TWC321 SPOT									0.00	0	0
Total For TWC321									0.00	0	0
TWC32 On 28/02/2020 Spot Bond					0.00000	100.27877			0.00	0	0
Total TWC322 SPOT									0.00	0	0
Total For TWC322									0.00	0	0
TWC32 On 04/03/2020 Spot Bond					0.00000	100.17970			0.00	0	0
Total TWC323 SPOT									0.00	0	0
Total For TWC323									0.00	0	0
UG21 On 02/03/2021 Spot Bond			8.17000	105.94679	8.17000	105.85360			0.00	0	27,014,200
Total UG21 SPOT									0.00	0	27,014,200
Total For UG21									0.00	0	27,014,200
UG26 On 09/03/2026 Spot Bond			10.31500	107.53094	10.31500	107.41216		618,900,000,000.00		60,000,000	1,231,381,700
Total UG26 SPOT								618,900,000,000.00		60,000,000	1,231,381,700
Total For UG26								618,900,000,000.00		60,000,000	1,231,381,700
VCJA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0
Total For VCJA2U									0.00	0	0
VCJA31 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

Contract 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 VCJA3U										0.00	0	0
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
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

Contract 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 VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
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

Contract 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 VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
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

Contract 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 VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For VJB09U									0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB10U SPOT									0.00	0	0
Total For VJB10U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.09237			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.79903			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.55710			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.24425			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.29529			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	100.84610			0.00	0	0
Total VKE13 SPOT									0.00	0	0
Total For VKE13									0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	100.53392			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0

Contract 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 VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0

Contract 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 VPB10U										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
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR857U SPOT										0.00	0	0
Total For VR857U										0.00	0	0
VR858L On 06/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR858U SPOT										0.00	0	0
Total For VR858U										0.00	0	0
VR859L On 20/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR859U SPOT										0.00	0	0
Total For VR859U										0.00	0	0
VR860L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR860U SPOT										0.00	0	0
Total For VR860U										0.00	0	0
VR861L On 09/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR861U SPOT										0.00	0	0
Total For VR861U										0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			600,000,000,000,000.00	196,000,000,000	98,000,000,000	
Total VR862U SPOT									10,000,000,000,000.00	196,000,000,000	98,000,000,000	
Total For VR862U									10,000,000,000,000.00	196,000,000,000	98,000,000,000	
WHL01 On 10/10/2020 Spot Bond					0.00000	101.80927				0.00	0	1,450,000,000
Total WHL01 SPOT										0.00	0	1,450,000,000
Total For WHL01										0.00	0	1,450,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total WHL01U SPOT									10,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For WHL01U									10,000,000,000,000.00	100,000,000,000	50,000,000,000	
WHL02 On 02/10/2021 Spot Bond					0.00000	102.02909				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	102.75516			0.00	140,000,000	70,000,000
Total WHL03 SPOT									0.00	140,000,000	70,000,000
Total For WHL03									0.00	140,000,000	70,000,000
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total WHL06U SPOT								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For WHL06U								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total WRS2U SPOT								0.00	0	0	
Total For WRS2U								0.00	0	0	
WSP4 On 28/05/2020 Spot Bond			6.93000	101.36305	6.93000	101.28843		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			7.21500	102.87524	7.21500	102.79514		284,002,602,000.00	39,362,800	80,995,800	
Total WSP5 SPOT								284,002,602,000.00	39,362,800	80,995,800	
Total For WSP5								284,002,602,000.00	39,362,800	80,995,800	
WSP5/f On 28/05/2021 Spot Bond			100.00000	37.51791	100.00000	37.18506		0.00	0	0	
Total WSP5/R203 SPOT								0.00	0	0	
Total For WSP5/R203								0.00	0	0	
Total for SPOT								1.47e+017	658,207,806,545	382,927,543,931	
Total for SPOT :								1.47e+017	658,207,806,545	382,927,543,931	
Total Futures								1.47e+017	658,207,809,629	382,928,486,428	
Total Options								0.00	0	264,676	
Grand Total:								1.47e+017	658,207,809,629	382,928,751,104	