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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/02/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/05/2020 Bond Future			10.96225	77.18121	11.02057	76.84969			0.00	0	350
ES33 On 06/08/2020 Bond Future			11.08464	78.57888	11.14512	78.24152			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.21275	76.18056	11.27551	75.83712			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/05/2020 Bond Future			11.29612	77.84999	11.36471	77.40452			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			11.41528	79.26004	11.48637	78.80658			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.53869	76.40181	11.61243	75.94027			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/05/2020 Bond Future			138.94663	138.94663	138.66581	138.66581			0.00	0	2,037
I2025 On 06/08/2020 Bond Future			139.99649	139.99649	139.71072	139.71072			0.00	0	0
I2025 On 05/11/2020 Bond Future			142.51104	142.51104	142.21998	142.21998			0.00	0	0
I2025 On 04/02/2021 Bond Future			143.55164	143.55164	143.25504	143.25504			0.00	0	0
Total I2025 Future									0.00	0	2,037
Total For I2025									0.00	0	2,037

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2029	On	07/05/2020			102.22585	102.22585	101.81278	101.81278			3,066,775.50	30	3,795
I2029	On	06/08/2020			104.10192	104.10192	103.68143	103.68143			0.00	0	0
I2029	On	05/11/2020			104.83338	104.83338	104.40522	104.40522			0.00	0	0
Total I2029 Future											3,066,775.50	30	3,795
Total For I2029											3,066,775.50	30	3,795
I2033	On	07/05/2020			101.34917	101.34917	101.12807	101.12807			0.00	0	6,960
I2033	On	06/08/2020			103.20910	103.20910	102.98401	102.98401			0.00	0	0
I2033	On	05/11/2020			103.84659	103.84659	103.61737	103.61737			0.00	0	0
Total I2033 Future											0.00	0	6,960
Total For I2033											0.00	0	6,960
I2038	On	07/05/2020			117.43086	117.43086	116.94205	116.94205			0.00	0	10,867
I2038	On	06/08/2020			117.89844	117.89844	117.40085	117.40085			0.00	0	0
I2038	On	05/11/2020			120.01596	120.01596	119.50930	119.50930			0.00	0	0
Total I2038 Future											0.00	0	10,867
Total For I2038											0.00	0	10,867
I2046	On	07/05/2020			107.09027	107.09027	107.09614	107.09614			0.00	0	14,000
I2046	On	06/08/2020			109.05550	109.05550	109.06176	109.06176			0.00	0	0
I2046	On	05/11/2020			109.22556	109.22556	109.23165	109.23165			0.00	0	0
Total I2046 Future											0.00	0	14,000
Total For I2046											0.00	0	14,000
I2050	On	07/05/2020			111.56950	111.56950	111.46655	111.46655			0.00	0	11,773
I2050	On	06/08/2020			111.74431	111.74431	111.63929	111.63929			0.00	0	0
I2050	On	05/11/2020			113.75121	113.75121	113.64438	113.64438			0.00	0	0
Total I2050 Future											0.00	0	11,773
Total For I2050											0.00	0	11,773
R186	On	07/05/2020			7.98655	116.80050	8.02375	116.59757		5.65	0.00	0	84,893
R186	On	06/08/2020			8.02471	113.61215	8.06389	113.40563		5.75	0.00	0	1,870
R186	On	05/11/2020			8.06497	115.62629	8.10629	115.41604		5.27	0.00	0	0
Total R186 Future											0.00	0	86,763
R186	On	07/05/2020	8.08	Call			1,428.63000	1,428.63	1,534,030	5.70	0.00	0	0
R186	On	07/05/2020	8.08	Put			1,122.67000	1,122.67	1,025,140	5.70	0.00	0	0
R186	On	07/05/2020	8.09	Call			1,459.07000	1,459.07	1,565,840	5.70	0.00	0	0
R186	On	07/05/2020	8.09	Put			1,098.82000	1,098.82	1,002,660	5.70	0.00	0	0
R186	On	07/05/2020	8.07	Call			1,398.54000	1,398.54	1,502,560	5.69	0.00	0	0
R186	On	07/05/2020	8.07	Put			1,146.89000	1,146.89	1,047,980	5.69	0.00	0	0
R186	On	07/05/2020	8.50	Call			2,982.36000	2,982.36	3,137,310	6.03	0.00	0	0
R186	On	07/05/2020	8.50	Put			425.07000	0.42507	377,090	6.03	0.00	0	23,224
R186	On	07/05/2020	7.90	Call			944.19000	0.94419	1,024,590	5.60	0.00	0	0
R186	On	07/05/2020	7.90	Put			1,621.07000	1,621.07	1,498,540	5.60	0.00	0	2,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2020	Bond Future	7.60	Put			2,737.80000	2.73780	2,577,430	5.46	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			398.37000	0.39837	440,930	5.46	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Put			716.24000	0.71624	644,810	5.83	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			2,101.53000	2.10153	2,233,030	5.83	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			4,947.28000	4.94728	5,130,570	6.48	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			144.51000	0.14451	124,870	6.48	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Call			2,362.22000	2.36222	2,481,150	5.88	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			1,387.81000	1.38781	1,300,220	5.88	0.00	0	3,150
R186	On	06/08/2020	Bond Future	8.37	Call			2,765.37000	2.76537	2,894,680	5.98	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			1,168.39000	1.16839	1,091,180	5.98	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			2,800.18000	2.80018	2,930,320	5.98	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			1,151.52000	1.15152	1,075,140	5.98	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			2,730.74000	2.73074	2,859,210	5.97	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			1,185.47000	1.18547	1,107,420	5.97	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			1,593.31000	1.59331	1,506,170	5.45	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			2,773.13000	2.77313	2,896,240	5.45	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			6,163.11000	6.16311	6,338,980	5.98	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			490.29000	0.49029	455,910	5.98	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			3,864.23000	3.86423	4,009,180	5.69	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			1,094.57000	1.09457	1,029,270	5.69	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			3,791.74000	3.79174	3,935,450	5.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			1,120.59000	1.12059	1,054,050	5.67	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			2,811.66000	2.81166	2,684,320	5.21	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,447.79000	1.44779	1,530,700	5.21	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			3,827.93000	3.82793	3,972,260	5.68	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,107.51000	1.10751	1,041,590	5.68	0.00	0	0
Total R186 Option												0.00	0	39,374
Total For R186												0.00	0	126,137
R197	On	07/05/2020	Bond Future			309.42785	309.42785	309.13643	309.13643			0.00	0	2,507
R197	On	06/08/2020	Bond Future			307.34406	307.34406	307.04762	307.04762			0.00	0	0
R197	On	05/11/2020	Bond Future			312.86408	312.86408	312.56210	312.56210			0.00	0	0
Total R197 Future												0.00	0	2,507
Total For R197												0.00	0	2,507
R202	On	07/05/2020	Bond Future			228.05305	228.05305	228.43329	228.43329			0.00	0	8,483
R202	On	06/08/2020	Bond Future			228.11531	228.11531	228.50286	228.50286			0.00	0	0
R202	On	05/11/2020	Bond Future			232.21255	232.21255	232.60683	232.60683			0.00	0	0
Total R202 Future												0.00	0	8,483
Total For R202												0.00	0	8,483
R203	On	07/05/2020	Bond Future			6.55970	104.53510	6.59749	104.43806		2.13	219,523,710.00	2,100	67,970

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R2023	On	06/08/2020	Bond Future			6.47416	106.42803	6.51597	106.32937		2.07	0.00	0	0
R2023	On	05/11/2020	Bond Future			6.38582	104.38569	6.43255	104.28520		1.91	0.00	0	0
Total R2023 Future												219,523,710.00	2,100	67,970
R2023	On	07/05/2020	Bond Future	6.91	Put			197.69000	0.19769	171,400	2.50	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			955.09000	0.95509	1,024,710	2.48	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			207.77000	0.20777	180,350	2.48	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			975.41000	0.97541	1,045,600	2.49	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			202.67000	0.20267	175,820	2.49	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			995.86000	0.99586	1,066,610	2.50	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			1,958.24000	1.95824	2,039,350	2.59	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			176.12000	0.17612	158,570	2.59	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			1,917.47000	1.91747	1,998,090	2.58	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			181.50000	0.18150	163,460	2.58	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			1,937.74000	1.93774	2,018,610	2.59	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			178.69000	0.17869	160,900	2.59	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			167.84000	0.16784	152,430	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			2,365.03000	2.36503	2,450,300	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			165.65000	0.16565	150,430	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			2,327.39000	2.32739	2,412,300	2.40	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			169.84000	0.16984	154,260	2.40	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			2,346.30000	2.34630	2,431,380	2.41	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												219,523,710.00	2,100	67,970
R2030	On	07/05/2020	Bond Future			8.90244	96.43078	8.94983	96.13889		8.61	43,683,143.34	453	75,972
R2030	On	06/08/2020	Bond Future			8.96769	94.16759	9.01699	93.87047		8.94	0.00	0	200
R2030	On	05/11/2020	Bond Future			9.03056	95.83694	9.08180	95.53453		8.30	0.00	0	0
Total R2030 Future												43,683,143.34	453	76,172
R2030	On	07/05/2020	Bond Future	8.85	Put			1,893.29000	1.89329	1,726,460	8.48	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.85	Call			1,277.01000	1.27701	1,402,070	8.48	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			3,569.56000	3.56956	3,335,130	8.06	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			430.27000	0.43027	487,730	8.06	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call			2,441.92000	2.44192	2,626,620	8.80	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			2,103.94000	2.10394	1,926,230	8.43	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,140.78000	1.14078	1,256,760	8.44	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			2,067.72000	2.06772	1,891,810	8.44	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			1,088.84000	1.08884	1,201,210	8.43	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			980.67000	0.98067	873,480	8.80	0.00	0	7,750
R2030	On	07/05/2020	Bond Future	8.78	Put			2,140.41000	2.14041	1,960,890	8.43	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			1,114.71000	1.11471	1,228,890	8.43	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			2,589.54000	2.58954	2,748,210	9.02	0.00	0	0

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R2030	On	06/08/2020	Bond Future	9.10	Put			2,092.04000	2.09204	1,953,590	9.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,622.85000	2.62285	2,782,720	9.03	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			2,065.65000	2.06565	1,928,400	9.03	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			2,556.44000	2.55644	2,713,910	9.01	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			2,118.69000	2.11869	1,979,040	9.01	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			5,653.30000	5.65330	5,875,030	9.16	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			1,213.03000	1.21303	1,132,350	9.16	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Call			2,081.18000	2.08118	2,210,790	8.21	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			6,636.90000	6.63690	6,389,040	7.70	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			614.66000	0.61466	669,210	7.70	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			3,433.07000	3.43307	3,259,210	8.20	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,752.10000	1.75210	1,867,870	8.13	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			2,329.11000	2.32911	2,194,910	8.47	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			3,196.64000	3.19664	3,364,850	8.47	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			8,273.03000	8.27303	8,532,570	9.34	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			992.11000	0.99211	1,070,020	7.88	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			3,399.42000	3.39942	3,226,620	8.21	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			958.54000	0.95854	1,034,520	7.86	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			2,837.94000	2.83794	2,684,230	8.33	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,591.34000	2.59134	2,740,040	8.33	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			6,508.02000	6.50802	6,743,020	9.34	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			2,054.83000	2.05483	2,183,380	8.20	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			3,854.22000	3.85422	3,667,580	8.13	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,307.94000	1.30794	1,402,790	7.99	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			2,867.02000	2.86702	2,712,260	8.32	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,561.30000	2.56130	2,708,950	8.32	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			7,831.26000	7.83126	8,085,470	9.34	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			543.75000	0.54375	500,880	9.34	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			5,463.30000	5.46330	5,236,870	7.86	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			1,972.93000	1.97293	1,854,180	8.62	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,802.23000	3.80223	3,986,820	8.63	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			1,952.44000	1.95244	1,834,620	8.63	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,728.55000	3.72855	3,911,280	8.61	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			971.39000	0.97139	903,980	9.34	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			4,632.53000	4.63253	4,424,970	7.99	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Call			4,613.39000	4.61339	4,816,330	8.86	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			1,568.92000	1.56892	1,469,450	8.86	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			5,371.77000	5.37177	5,147,270	7.88	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			1,993.61000	1.99361	1,873,930	8.61	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			630.07000	0.63007	581,870	9.34	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,765.32000	3.76532	3,948,980	8.62	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2030 Option										0.00	0	129,230
Total For R2030										43,683,143.34	453	205,402
R2032 On 07/05/2020 Bond Future			9.33842	93.21414	9.38578	92.89701		10.17		0.00	0	84,916
R2032 On 06/08/2020 Bond Future			9.41024	94.90227	9.45932	94.57950		10.26		0.00	0	300
R2032 On 05/11/2020 Bond Future			9.48471	92.42644	9.53559	92.09791		10.00		0.00	0	0
Total R2032 Future										0.00	0	85,216
R2032 On 07/05/2020 Bond Future	9.20	Put			2,450.92000	2.45092	2,253,860	9.80		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.20	Call			1,198.29000	1.19829	1,318,360	9.80		0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.30	Put			2,074.76000	2.07476	1,896,790	9.94		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.30	Call			1,499.26000	1.49926	1,638,420	9.94		0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.17	Call			1,114.47000	1.11447	1,228,850	9.75		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.17	Put			2,571.57000	2.57157	2,368,820	9.75		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.00	Put			3,334.25000	3.33425	3,100,310	9.48		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.00	Call			706.91000	0.70691	790,100	9.48		0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.50	Put			1,446.56000	1.44656	1,306,060	10.17		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.50	Call			2,205.28000	2.20528	2,381,910	10.17		0.00	0	7,500
R2032 On 07/05/2020 Bond Future	9.18	Call			1,142.02000	1.14202	1,258,290	9.77		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.18	Put			2,530.89000	2.53089	2,330,030	9.77		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.19	Call			1,169.95000	1.16995	1,288,130	9.78		0.00	0	0
R2032 On 07/05/2020 Bond Future	9.19	Put			2,490.67000	2.49067	2,291,720	9.78		0.00	0	0
R2032 On 06/08/2020 Bond Future	9.46	Put			2,668.59000	2.66859	2,507,290	10.23		0.00	0	0
R2032 On 06/08/2020 Bond Future	9.47	Call			2,707.40000	2.70740	2,870,130	10.23		0.00	0	0
R2032 On 06/08/2020 Bond Future	9.47	Put			2,637.37000	2.63737	2,477,330	10.23		0.00	0	0
R2032 On 06/08/2020 Bond Future	9.45	Call			2,638.92000	2.63892	2,799,130	10.22		0.00	0	0
R2032 On 06/08/2020 Bond Future	9.45	Put			2,700.09000	2.70009	2,537,530	10.22		0.00	0	0
R2032 On 06/08/2020 Bond Future	9.46	Call			2,673.05000	2.67305	2,834,520	10.23		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.11	Put			4,679.46000	4.67946	4,471,020	9.68		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.11	Call			1,881.25000	1.88125	2,001,340	9.68		0.00	0	3,000
R2032 On 05/11/2020 Bond Future	8.94	Call			1,473.75000	1.47375	1,575,390	9.52		0.00	0	1,000
R2032 On 05/11/2020 Bond Future	9.44	Put			3,450.03000	3.45003	3,277,870	9.95		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.44	Call			2,831.48000	2.83148	2,987,850	9.95		0.00	0	1,000
R2032 On 05/11/2020 Bond Future	11.08	Call			9,809.07000	9.80907	10,095,020	11.17		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.76	Put			2,512.90000	2.51290	2,374,400	10.21		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.77	Call			3,981.56000	3.98156	4,172,580	10.22		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.77	Put			2,488.57000	2.48857	2,351,060	10.22		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.75	Call			3,904.67000	3.90467	4,093,700	10.20		0.00	0	0
R2032 On 05/11/2020 Bond Future	10.99	Put			636.17000	0.63617	589,030	11.17		0.00	0	3,000
R2032 On 05/11/2020 Bond Future	8.94	Put			5,422.21000	5.42221	5,195,320	9.52		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.61	Put			2,921.95000	2.92195	2,767,990	10.09		0.00	0	0
R2032 On 05/11/2020 Bond Future	9.61	Call			3,399.52000	3.39952	3,574,090	10.09		0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/11/2020	Bond Future	10.99	Call			9,382.59000	9.38259	9,663,980	11.17	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			2,537.75000	2.53775	2,398,250	10.20	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			560.06000	0.56006	517,480	11.17	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,942.89000	3.94289	4,132,920	10.21	0.00	0	0
Total R2032 Option												0.00	0	42,000
Total For R2032												0.00	0	127,216
R2035	On	07/05/2020	Bond Future			9.75121	94.95980	9.80885	94.53668		11.32	0.00	0	117,634
R2035	On	06/08/2020	Bond Future			9.82750	96.67931	9.88712	96.24865		11.48	0.00	0	410
R2035	On	05/11/2020	Bond Future			9.90940	93.89370	9.97108	93.45536		11.24	0.00	0	0
R2035	On	04/02/2021	Bond Future			10.00094	95.56001	10.06488	95.11369		11.23	0.00	0	0
Total R2035 Future												0.00	0	118,044
R2035	On	07/05/2020	Bond Future	9.48	Call			1,011.02000	1.01102	1,142,760	10.93	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			3,463.24000	3.46324	3,171,860	10.93	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,037.54000	1.03754	1,171,640	10.95	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			3,413.81000	3.41381	3,124,790	10.95	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			985.08000	0.98508	1,114,470	10.91	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			309.67000	0.30967	364,840	10.16	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			2,275.77000	2.27577	2,049,300	11.32	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			1,843.73000	1.84373	2,040,380	11.32	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			6,904.26000	6.90426	7,271,500	13.23	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			375.95000	0.37595	320,070	13.23	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			1,953.57000	1.95357	2,157,430	11.36	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			5,175.88000	5.17588	4,820,340	10.32	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			403.72000	0.40372	471,300	10.32	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			5,858.16000	5.85816	6,207,080	12.84	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			524.93000	0.52493	450,730	12.84	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			5,634.88000	5.63488	5,266,930	10.16	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			3,513.34000	3.51334	3,219,610	10.91	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Put			3,122.69000	3.12269	2,847,860	11.04	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Call			1,200.28000	1.20028	1,348,570	11.04	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			1,922.43000	1.92243	1,719,820	11.46	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			2,222.80000	2.22280	2,443,310	11.46	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			2,165.00000	2.16500	1,945,740	11.36	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Put			0.00000	0.00000	6,441,110	10.29	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			0.00000	0.00000	864,260	10.29	432,130.00	500	500
R2035	On	06/08/2020	Bond Future	9.67	Put			0.00000	0.00000	3,588,910	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			0.00000	0.00000	2,437,060	11.12	1,218,530.00	500	500
R2035	On	06/08/2020	Bond Future	10.45	Call			0.00000	0.00000	5,780,070	12.04	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			0.00000	0.00000	1,423,550	12.04	711,775.00	500	500
R2035	On	06/08/2020	Bond Future	9.00	Put			7,348.91000	7.34891	6,992,940	10.15	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/08/2020	Bond Future	9.00	Call			627.97000	0.62797	702,660	10.15	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			9,109.08000	9.10908	8,726,490	10.15	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			367.07000	0.36707	415,140	10.15	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			3,145.28000	3.14528	3,368,920	11.40	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			2,909.02000	2.90902	2,702,000	11.40	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			3,183.67000	3.18367	3,408,930	11.41	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			2,875.72000	2.87572	2,670,320	11.41	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			3,106.85000	3.10685	3,328,880	11.39	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			2,942.35000	2.94235	2,733,720	11.39	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			5,054.34000	5.05434	5,327,680	11.58	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			2,494.73000	2.49473	2,329,730	11.58	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			4,966.66000	4.96666	5,237,580	11.55	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			2,543.13000	2.54313	2,375,710	11.55	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			5,010.28000	5.01028	5,282,420	11.56	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			2,518.67000	2.51867	2,352,470	11.56	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			4,140.73000	4.14073	4,368,700	11.26	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			4,314.02000	4.31402	4,095,670	11.26	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			4,503.56000	4.50356	4,743,140	11.33	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			3,983.21000	3.98321	3,776,470	11.33	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			8,826.75000	8.82675	9,162,050	12.29	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			1,773.00000	1.77300	1,661,980	12.29	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			4,176.30000	4.17630	4,405,440	11.27	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			4,279.88000	4.27988	4,062,700	11.27	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			4,212.01000	4.21201	4,442,320	11.27	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			4,245.96000	4.24596	4,029,950	11.27	0.00	0	0
Total R2035 Option												2,362,435.00	1,500	71,151
Total For R2035												2,362,435.00	1,500	189,195
R2037	On	07/05/2020	Bond Future			9.95713	90.60486	10.01476	90.18303		12.09	0.00	0	68,413
R2037	On	06/08/2020	Bond Future			10.04041	87.98557	10.10001	87.55615		12.87	0.00	0	300
R2037	On	05/11/2020	Bond Future			10.12052	89.54532	10.18208	89.10824		12.03	0.00	0	0
Total R2037 Future												0.00	0	68,713
R2037	On	07/05/2020	Bond Future	9.59	Put			3,979.65000	3.97965	3,668,230	11.38	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			2,141.95000	2.14195	1,926,750	12.09	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			2,034.20000	2.03420	2,240,830	12.09	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			3,412.17000	3.41217	3,125,900	11.61	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			1,070.59000	1.07059	1,206,150	11.61	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.60	Call			820.39000	0.82039	933,030	11.40	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			3,925.51000	3.92551	3,616,320	11.40	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			843.55000	0.84355	958,430	11.42	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			3,871.88000	3.87188	3,564,930	11.42	0.00	0	0

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	07/05/2020	Bond Future	9.59	Call			797.65000	0.79765	908,060	11.38	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,338.76000	2.33876	2,520,220	12.72	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,013.65000	4.01365	3,765,690	12.72	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,371.12000	2.37112	2,554,190	12.73	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			3,972.19000	3.97219	3,725,840	12.73	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,306.88000	2.30688	2,486,730	12.71	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,055.67000	4.05567	3,806,100	12.71	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			3,621.85000	3.62185	3,846,340	11.96	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			3,636.56000	3.63656	3,423,970	11.96	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			3,658.56000	3.65856	3,884,400	11.97	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			3,602.56000	3.60256	3,391,320	11.97	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			3,585.02000	3.58502	3,808,150	11.95	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			3,670.53000	3.67053	3,456,580	11.95	0.00	0	0
Total R2037 Option												0.00	0	15,000
Total For R2037												0.00	0	83,713
R2040	On	07/05/2020	Bond Future			10.09259	93.22213	10.15021	92.77090		12.55	42,322,847.02	454	48,856
R2040	On	06/08/2020	Bond Future			10.17654	90.39958	10.23610	89.94028		13.39	0.00	0	600
R2040	On	05/11/2020	Bond Future			10.25717	92.00207	10.31866	91.53459		12.53	0.00	0	0
Total R2040 Future												42,322,847.02	454	49,456
R2040	On	07/05/2020	Bond Future	9.74	Call			846.01000	0.84601	965,690	11.59	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			2,817.21000	2.81721	2,552,450	12.17	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			374.85000	0.37485	440,690	10.97	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.73	Put			4,195.64000	4.19564	3,861,620	11.56	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Put			3,533.39000	3.53339	3,229,580	11.83	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Call			1,142.66000	1.14266	1,290,080	11.83	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.15	Put			2,201.76000	2.20176	1,975,650	12.40	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.15	Call			2,200.12000	2.20012	2,425,240	12.40	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	9.74	Put			4,137.82000	4.13782	3,806,270	11.59	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			871.09000	0.87109	993,250	11.61	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,080.42000	4.08042	3,751,350	11.61	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			821.23000	0.82123	938,440	11.56	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			1,633.37000	1.63337	1,819,840	12.17	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.50	Put			5,681.10000	5.68110	5,295,710	10.97	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			4,109.98000	4.10998	3,850,590	13.14	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			2,513.69000	2.51369	2,710,110	13.11	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			4,198.06000	4.19806	3,935,180	13.11	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			2,548.51000	2.54851	2,746,680	13.13	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			4,153.84000	4.15384	3,892,710	13.13	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			2,583.59000	2.58359	2,783,500	13.14	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			3,930.88000	3.93088	4,171,850	12.60	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/11/2020	Bond Future	10.32	Put			3,920.73000	3.92073	3,694,220	12.60	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			3,852.50000	3.85250	4,090,600	12.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			3,993.95000	3.99395	3,764,570	12.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Put			6,583.85000	6.58385	6,269,600	11.98	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			1,944.90000	1.94490	2,098,130	11.98	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			7,918.47000	7.91847	7,570,610	11.68	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,363.55000	1.36355	1,483,170	11.68	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			3,891.60000	3.89160	4,131,140	12.59	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			3,957.20000	3.95720	3,729,260	12.59	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Call			10,547.62000	10.54762	10,936,600	13.98	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			992.75000	0.99275	914,250	13.98	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			5,234.34000	5.23434	4,960,640	12.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			2,769.14000	2.76914	2,962,920	12.28	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			9,540.62000	9.54062	9,913,410	13.98	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,264.13000	1.26413	1,169,440	13.98	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			4,259.26000	4.25926	4,019,730	12.51	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			3,583.99000	3.58399	3,811,940	12.51	0.00	0	2,000
Total R2040 Option												0.00	0	32,280
Total For R2040												42,322,847.02	454	81,736
R2044	On	07/05/2020	Bond Future			10.16048	89.86600	10.22834	89.32799		13.23	127,250,256.00	1,416	78,060
R2044	On	06/08/2020	Bond Future			10.24211	87.10801	10.31221	86.56038		14.13	0.00	0	500
R2044	On	05/11/2020	Bond Future			10.32037	88.65215	10.39270	88.09471		13.23	0.00	0	0
R2044	On	04/02/2021	Bond Future			10.40639	85.84278	10.48116	85.27523		13.93	0.00	0	0
Total R2044 Future												127,250,256.00	1,416	78,560
R2044	On	07/05/2020	Bond Future	9.80	Put			4,335.68000	4.33568	3,940,310	12.37	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			868.86000	0.86886	1,014,410	12.39	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,276.16000	4.27616	3,883,700	12.39	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Put			6,764.57000	6.76457	6,282,940	11.50	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			244.07000	0.24407	300,450	11.50	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			3,399.65000	3.39965	3,055,350	12.76	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			1,321.36000	1.32136	1,515,070	12.76	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.80	Call			844.23000	0.84423	986,870	12.37	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Put			7,745.70000	7.74570	7,245,180	11.34	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			148.08000	0.14808	185,570	11.34	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			3,349.67000	3.34967	3,008,440	12.78	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			1,353.37000	1.35337	1,550,150	12.78	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.79	Call			820.18000	0.82018	959,940	12.34	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			4,395.91000	4.39591	3,997,660	12.34	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Put			8,343.07000	8.34307	7,833,820	11.24	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			107.71000	0.10771	136,470	11.24	0.00	0	556

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future	9.91	Put			3,711.24000	3.71124	3,348,600	12.62	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			1,138.40000	1.13840	1,313,770	12.62	0.00	0	556
R2044	On	07/05/2020	Bond Future	10.81	Call			5,204.09000	5.20409	5,619,390	14.36	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			811.82000	0.81182	689,110	14.36	0.00	0	129
R2044	On	07/05/2020	Bond Future	11.02	Call			6,446.38000	6.44638	6,894,550	14.89	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			559.83000	0.55983	469,990	14.89	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.09	Call			6,869.00000	6.86900	7,326,200	15.07	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			494.58000	0.49458	413,770	15.07	0.00	0	100
R2044	On	06/08/2020	Bond Future	9.01	Call			286.29000	0.28629	333,020	12.48	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			6,596.38000	6.59638	6,196,460	13.25	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			1,268.59000	1.26859	1,416,300	13.25	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			6,312.11000	6.31211	6,700,240	15.30	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			5,395.25000	5.39525	5,038,360	13.61	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			1,871.25000	1.87125	2,064,060	13.63	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,342.32000	5.34232	4,987,500	13.63	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			1,811.32000	1.81132	1,999,970	13.60	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			1,455.75000	1.45575	1,317,220	15.65	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			11,484.51000	11.48451	10,983,610	12.48	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Put			4,834.91000	4.83491	4,500,980	13.79	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			2,187.34000	2.18734	2,401,040	13.79	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			7,162.16000	7.16216	7,571,260	15.65	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			5,448.60000	5.44860	5,089,620	13.60	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			1,726.45000	1.72645	1,566,950	15.30	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			1,841.14000	1.84114	2,031,880	13.61	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			8,622.76000	8.62276	8,166,890	12.69	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			659.32000	0.65932	751,080	12.69	0.00	0	602
R2044	On	05/11/2020	Bond Future	11.06	Call			6,960.36000	6.96036	7,351,320	13.96	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			2,090.27000	2.09027	1,923,790	13.96	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Put			1,891.53000	1.89153	1,738,230	14.15	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			8,875.73000	8.87573	9,307,060	14.63	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			1,503.55000	1.50355	1,377,440	14.63	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			7,111.12000	7.11112	6,721,880	12.29	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			2,411.95000	2.41195	2,625,930	12.62	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			13,520.31000	13.52031	13,015,860	11.97	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			385.81000	0.38581	438,800	11.97	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			5,512.17000	5.51217	5,177,910	12.68	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			902.11000	0.90211	1,008,300	11.97	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			7,519.57000	7.51957	7,923,710	14.15	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			830.49000	0.83049	929,910	11.97	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			5,807.07000	5.80707	5,461,770	12.61	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,380.17000	2.38017	2,592,310	12.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	11.38	Call			8,612.11000	8.61211	9,038,620	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			1,684.44000	1.68444	1,852,640	12.29	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			5,757.10000	5.75710	5,413,640	12.62	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			4,092.33000	4.09233	3,817,490	13.07	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			3,803.21000	3.80321	4,087,550	13.08	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			4,054.48000	4.05448	3,781,380	13.08	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			3,724.94000	3.72494	4,005,790	13.06	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			2,573.92000	2.57392	2,797,100	12.68	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			10,029.37000	10.02937	9,571,350	11.97	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Put			5,416.14000	5.41614	5,085,540	12.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			2,639.79000	2.63979	2,866,630	12.71	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			9,649.39000	9.64939	9,198,140	11.97	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			4,130.49000	4.13049	3,853,900	13.06	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			1,570.27000	1.57027	1,439,340	14.54	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			3,763.98000	3.76398	4,046,580	13.07	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			4,256.95000	4.25695	4,538,800	13.82	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			5,182.80000	5.18280	4,894,110	13.80	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			5,428.85000	5.42885	5,131,140	13.75	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			8,619.02000	8.61902	8,224,440	13.14	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			2,023.53000	2.02353	2,196,500	13.14	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.36	Call			4,219.92000	4.21992	4,500,270	13.81	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			5,142.78000	5.14278	4,855,580	13.81	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			3,113.48000	3.11348	3,344,950	13.51	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			6,159.14000	6.15914	6,507,050	14.27	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			3,520.88000	3.52088	3,301,240	14.27	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			3,965.18000	3.96518	4,235,020	13.75	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			5,103.01000	5.10301	4,817,310	13.82	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			4,183.03000	4.18303	4,461,890	13.80	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Put			6,555.48000	6.55548	6,219,400	13.51	0.00	0	0
Total R2044 Option												0.00	0	18,150
Total For R2044												127,250,256.00	1,416	96,710
R2048	On	07/05/2020	Bond Future			10.16454	88.69167	10.23232	88.14115		13.66	0.00	0	91,013
R2048	On	06/08/2020	Bond Future			10.23950	90.29768	10.30945	89.73728		13.89	0.00	0	400
R2048	On	05/11/2020	Bond Future			10.31868	87.46229	10.39088	86.89188		13.66	0.00	0	0
Total R2048 Future												0.00	0	91,413
R2048	On	07/05/2020	Bond Future	9.78	Call			796.31000	0.79631	934,630	12.71	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,589.21000	4.58921	4,177,010	12.71	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			820.28000	0.82028	961,550	12.74	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,526.21000	4.52621	4,116,960	12.74	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			772.80000	0.77280	908,200	12.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/05/2020	Bond Future	9.77	Put			4,652.80000	4.65280	4,237,680	12.69	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			2,164.60000	2.16460	2,433,800	13.58	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			2,426.35000	2.42635	2,145,030	13.58	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			4,647.45000	4.64745	5,050,540	14.55	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			1,009.70000	1.00970	862,270	14.55	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			5,180.08000	5.18008	4,742,120	12.47	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			597.96000	0.59796	710,520	12.47	0.00	0	300
R2048	On	06/08/2020	Bond Future	9.25	Put			9,715.79000	9.71579	9,229,690	12.26	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			494.40000	0.49440	568,700	12.26	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			11,920.37000	11.92037	11,405,210	12.26	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			273.02000	0.27302	318,260	12.26	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			2,982.71000	2.98271	3,246,150	13.82	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			3,943.55000	3.94355	3,646,590	13.82	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			3,021.28000	3.02128	3,286,830	13.83	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			3,900.96000	3.90096	3,606,110	13.83	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			2,944.14000	2.94414	3,205,470	13.80	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			3,986.26000	3.98626	3,687,190	13.80	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			2,689.38000	2.68938	2,921,850	13.13	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			5,525.16000	5.52516	5,187,220	13.13	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			2,622.05000	2.62205	2,850,740	13.11	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			5,624.40000	5.62440	5,282,680	13.11	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			2,655.61000	2.65561	2,886,180	13.12	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			5,574.60000	5.57460	5,234,760	13.12	0.00	0	0
Total R2048 Option												0.00	0	24,540
Total For R2048												0.00	0	115,953
R208	On	07/05/2020	Bond Future			6.35287	101.10197	6.35125	101.10335		0.44	0.00	0	15,983
R208	On	06/08/2020	Bond Future			5.98113	102.93290	5.97865	102.93443		0.37	0.00	0	0
R208	On	05/11/2020	Bond Future			5.15754	101.35563	5.15369	101.35711		0.23	0.00	0	0
Total R208 Future												0.00	0	15,983
R208	On	07/05/2020	Bond Future	4.81	Call			0.00000	0.00000	0,000	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,326.00000	1.32600	1,327,380	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.00000	0.00000	0,000	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,317.31000	1.31731	1,318,690	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.00000	0.00000	0,000	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,334.70000	1.33470	1,336,080	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			16.47000	0.01647	16,120	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			275.50000	0.27550	276,680	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			17.50000	0.01750	17,130	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			270.33000	0.27033	271,490	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			15.64000	0.01564	15,300	0.33	0.00	0	0

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	06/08/2020	Bond Future	5.55	Put			280.87000	0.28087	282,060	0.33	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			169.19000	0.16919	170,260	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			22.50000	0.02250	22,080	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			166.16000	0.16616	167,220	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			23.60000	0.02360	23,170	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			163.41000	0.16341	164,460	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			21.68000	0.02168	21,270	0.21	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	15,983
R209	On	07/05/2020	Bond Future			9.81896	72.28472	9.87641	71.92579		12.88	162,206,911.68	2,244	67,923
R209	On	06/08/2020	Bond Future			9.89194	73.59381	9.95119	73.22844		12.96	0.00	0	200
R209	On	05/11/2020	Bond Future			9.96674	71.74828	10.02785	71.37641		12.69	0.00	0	0
Total R209 Future												162,206,911.68	2,244	68,123
R209	On	07/05/2020	Bond Future	9.46	Call			682.53000	0.68253	777,590	12.06	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,344.18000	3.34418	3,080,310	12.06	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			701.43000	0.70143	798,380	12.08	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,297.50000	3.29750	3,035,520	12.08	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			663.86000	0.66386	757,030	12.04	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,391.17000	3.39117	3,125,410	12.04	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	11.78	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			36,196.22000	36.19622	35,830,850	11.78	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	11.78	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			36,087.89000	36.08789	35,722,520	11.78	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	11.78	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			36,304.70000	36.30470	35,939,330	11.78	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,034.16000	3.03416	3,223,790	12.70	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,142.50000	3.14250	2,960,260	12.70	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,065.63000	3.06563	3,256,430	12.71	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,113.25000	3.11325	2,932,180	12.71	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,003.08000	3.00308	3,191,550	12.69	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,172.21000	3.17221	2,988,810	12.69	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												162,206,911.68	2,244	68,123
R210	On	07/05/2020	Bond Future			188.11010	188.11010	188.12169	188.12169			0.00	0	1,941
R210	On	06/08/2020	Bond Future			191.56238	191.56238	191.57439	191.57439			0.00	0	0
R210	On	05/11/2020	Bond Future			192.29145	192.29145	192.30349	192.30349			0.00	0	0
Total R210 Future												0.00	0	1,941
Total For R210												0.00	0	1,941
R212	On	07/05/2020	Bond Future			164.99125	164.99125	165.00557	165.00557			0.00	0	6,719

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	06/08/2020	Bond Future			165.73356	165.73356	165.74833	165.74833			0.00	0	0
R212	On	05/11/2020	Bond Future			168.71028	168.71028	168.72519	168.72519			0.00	0	0
Total R212 Future												0.00	0	6,719
Total For R212												0.00	0	6,719
R213	On	07/05/2020	Bond Future			9.13511	86.91572	9.18239	86.62731		9.72	0.00	0	18,827
R213	On	06/08/2020	Bond Future			9.19791	88.48960	9.24690	88.19611		9.70	0.00	0	300
R213	On	05/11/2020	Bond Future			9.26713	86.50943	9.31792	86.21070		9.42	0.00	0	0
Total R213 Future												0.00	0	19,127
R213	On	07/05/2020	Bond Future	9.02	Put			2,131.30000	2.13130	1,955,870	9.50	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			1,084.50000	1.08450	1,194,000	9.48	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			2,204.19000	2.20419	2,025,280	9.48	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,109.66000	1.10966	1,220,900	9.49	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			2,167.46000	2.16746	1,990,290	9.49	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,135.33000	1.13533	1,248,310	9.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,499.11000	2.49911	2,650,970	9.74	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			2,241.99000	2.24199	2,100,360	9.74	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,531.39000	2.53139	2,684,430	9.75	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			2,214.76000	2.21476	2,074,310	9.75	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,563.88000	2.56388	2,718,080	9.76	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			2,187.80000	2.18780	2,048,510	9.76	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			2,108.31000	2.10831	1,987,290	9.72	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			3,721.36000	3.72136	3,899,980	9.73	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			2,087.01000	2.08701	1,966,900	9.73	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			3,757.43000	3.75743	3,936,960	9.74	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			2,065.90000	2.06590	1,946,700	9.74	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			3,685.43000	3.68543	3,863,140	9.72	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	19,127
R214	On	07/05/2020	Bond Future			10.02109	70.74115	10.07847	70.36758		14.00	0.00	0	15,674
R214	On	06/08/2020	Bond Future			10.09194	72.02210	10.15105	71.64193		14.15	0.00	0	300
R214	On	05/11/2020	Bond Future			10.16702	70.00348	10.22794	69.61648		13.90	0.00	0	0
Total R214 Future												0.00	0	15,974
R214	On	07/05/2020	Bond Future	9.76	Call			993.93000	0.99393	1,115,120	13.64	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,108.22000	3.10822	2,855,840	13.64	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,017.28000	1.01728	1,140,460	13.65	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,063.64000	3.06364	2,813,250	13.65	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			970.93000	0.97093	1,090,120	13.62	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,153.25000	3.15325	2,898,870	13.62	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			5,533.30000	5.53330	5,203,410	12.67	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			254.02000	0.25402	297,700	12.67	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		2,485.71000	2.48571	2,263,860	13.86	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call		1,379.77000	1.37977	1,531,490	13.86	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call		4,321.78000	4.32178	4,605,690	15.42	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put		709.15000	0.70915	619,490	15.42	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call		2,236.29000	2.23629	2,405,650	13.82	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put		3,345.56000	3.34556	3,134,750	13.82	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call		2,266.56000	2.26656	2,437,360	13.84	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put		3,310.21000	3.31021	3,100,840	13.84	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call		2,206.23000	2.20623	2,374,140	13.81	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put		3,381.22000	3.38122	3,168,960	13.81	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call		3,360.48000	3.36048	3,563,130	13.90	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put		3,221.18000	3.22118	3,036,830	13.90	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call		3,393.83000	3.39383	3,597,660	13.91	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put		3,191.54000	3.19154	3,008,370	13.91	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call		3,327.49000	3.32749	3,528,970	13.89	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put		3,251.28000	3.25128	3,065,760	13.89	0.00	0	0
Total R214 Option											0.00	0	3,750
Total For R214											0.00	0	19,724
Total for Bond											600,416,078.54	8,197	1,291,340
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total E170 Future											0.00	0	0
Total For E170											0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES23 Future											0.00	0	0
Total For ES23											0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES23A Future											0.00	0	0
Total For ES23A											0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES26 Future											0.00	0	0
Total For ES26											0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES26A Future											0.00	0	0
Total For ES26A											0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0
Total ES33 Future											0.00	0	0
Total For ES33											0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208 Future									0.00	0	0
Total For R208									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R204 Future									0.00	0	0
Total For R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 07/05/2020 GOVI			714.59300	714.59300	711.96200	711.96200			0.00	0	1,177
GOVI On 06/08/2020 GOVI			727.39600	727.39600	724.71800	724.71800			0.00	0	0
Total GOVI Future									0.00	0	1,177
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			80,280.00000	8.02800	53,970,000		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			80,380.00000	8.03800	54,070,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000		0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 07/05/2020 GOVI	719.98	Put			80,180.00000	8.01800	53,870,000		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			34,120.00000	3.41200	7,340,000		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			34,220.00000	3.42200	7,440,000		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			34,020.00000	3.40200	7,240,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									0.00	0	1,177
Total for GOVI									0.00	0	1,177
AL37 On 07/05/2020 Index Future			705.66200	705.66200	704.62300	704.62300			0.00	0	0
AL37 On 06/08/2020 Index Future			718.30400	718.30400	717.24800	717.24800			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 07/05/2020 Index Future			815.30800	815.30800	812.80300	812.80300			0.00	0	0
AL7T On 06/08/2020 Index Future			829.91400	829.91400	827.36600	827.36600			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 07/05/2020 Index Future			722.62900	722.62900	719.95900	719.95900			0.00	0	211
ALBI On 06/08/2020 Index Future			735.57500	735.57500	732.85900	732.85900			0.00	0	0
Total ALBI Future									0.00	0	211
Total For ALBI									0.00	0	211
IGOV On 07/05/2020 Index Future			263.56600	263.56600	263.33700	263.33700			0.00	0	1,009
IGOV On 06/08/2020 Index Future			268.35200	268.35200	268.11900	268.11900			0.00	0	0
Total IGOV Future									0.00	0	1,009
Total For IGOV									0.00	0	1,009
Total for Index									0.00	0	1,220
5Y STN On 21/12/2021 Interest Rate Swap			94.70000	94.70000	94.70000	94.70000			0.00	0	51
Total 5Y STND Future									0.00	0	51
Total For 5Y STND									0.00	0	51
Total for Interest Rate Swap									0.00	0	51
Total for Derivatives :									600,416,078.54	8,197	1,293,788
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.42722			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

Contract 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 AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			7.41000	105.53342	7.41000	105.51245			0.00	0	2,000,000,000
Total AA07 SPOT									0.00	0	2,000,000,000
Total For AA07									0.00	0	2,000,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	102.96800	10.00000	102.94100			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	105.23160	11.37000	105.19964			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	105.47189	11.81000	105.43865			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	48.59884	100.00000	48.49069			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	37.80771	100.00000	37.72448			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

Contract 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 AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB035U SPOT										0.00	0	0
Total For AB035U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.85000	4.85000	4.85000	284.71971				0.00	0	30,000,000
Total ABCPI3 SPOT										0.00	0	30,000,000
Total For ABCPI3										0.00	0	30,000,000
ABF001 On 13/09/2026 Spot Bond					0.00000	101.32022				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003 On 18/07/2024 Spot Bond					0.00000	100.65701				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF007 On 01/12/2030 Spot Bond					0.00000	101.42359				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0

Contract 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 ABF19U										0.00	0	0
ABFN0: On 17/03/2020 Spot Bond					0.00000	101.58785				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN0: On 17/03/2026 Spot Bond					0.00000	101.63019				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	100.30982				0.00	200,000,000	200,000,000
Total ABFN13 SPOT										0.00	200,000,000	200,000,000
Total For ABFN13										0.00	200,000,000	200,000,000
ABFN1: On 14/05/2022 Spot Bond					0.00000	101.20988				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	100.56293				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.40654				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.94140				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	99.91033				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	100.70073				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	101.76905				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	103.38798				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.91396				0.00	0	0
Total ABFN24 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 ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.13363				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.51387				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	102.12739				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	101.97670				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.88208				0.00	0	150,000,000
Total ABFN29 SPOT										0.00	0	150,000,000
Total For ABFN29										0.00	0	150,000,000
ABFN3: On 29/08/2028 Spot Bond					0.00000	102.48994				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.01979				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	100.18174				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	100.31574				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	100.72668				0.00	1,500,000,000	1,500,000,000
Total ABFN34 SPOT										0.00	1,500,000,000	1,500,000,000
Total For ABFN34										0.00	1,500,000,000	1,500,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	100.75007				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3: On 07/02/2026 Spot Bond					0.00000	100.43172				0.00	0	0
Total ABFN36 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 ABFN36										0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	101.75712				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.55521				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.43955				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.45526				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	101.43410				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4 On 16/09/2029 Spot Bond					0.00000	101.45457				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.80411				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.81730				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.82676				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.25255				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	0.00000				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	99.94504				0.00	0	80,000,000
Total ABK12 SPOT										0.00	0	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK12										0.00	0	80,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	101.92835				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	101.57637				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			6.18000	6.18000	6.18000	152.91825				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	95.47526	100.00000	95.27051				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			5.89000	5.89000	5.89000	137.61039				0.00	0	300,000,000
Total ABKI03 SPOT										0.00	0	300,000,000
Total For ABKI03										0.00	0	300,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	35.95697	100.00000	35.87629				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.24500	8.24500	8.24500	129.47893				0.00	0	80,000,000
Total ABKI04 SPOT										0.00	0	80,000,000
Total For ABKI04										0.00	0	80,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.14749	100.00000	14.11557				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	96.14939				0.00	4,650,000,000	2,325,000,000
Total ABKS1 SPOT										0.00	4,650,000,000	2,325,000,000
Total For ABKS1										0.00	4,650,000,000	2,325,000,000
ABN05 On 18/04/2021 Spot Bond			4.16000	207.63285	4.16000	207.60319				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			4.44500	4.44500	4.44500	130.57574				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			4.68000	4.68000	4.68000	174.86875				0.00	0	0
Total ABN62 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 ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			4.46000	4.46000	4.46000	210.84231				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			8.25000	8.25000	8.25000	98.47462				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			9.38500	9.38500	9.38500	107.20189				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			6.91000	6.91000	6.91000	102.42137				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.93000	9.93000	9.93000	104.44649				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			6.93500	106.09327	6.93500	106.07350				0.00	0	1,020,000,000
Total ABS11 SPOT										0.00	0	1,020,000,000
Total For ABS11										0.00	0	1,020,000,000
ABS12 On 14/05/2020 Spot Bond			6.84000	102.98951	6.84000	102.97051				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.43536	9.20000	102.41009				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			7.61500	106.71457	7.61500	106.69267				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			6.96500	104.15928	6.96500	104.13969				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			7.32000	108.60401	7.32000	108.58256				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			8.18000	112.79712	8.18000	112.77228				0.00	0	0
Total ABS16 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 ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			8.73000	113.43776	8.73000	113.41114			0.00	0	1,900,000,000
Total ABS17 SPOT									0.00	0	1,900,000,000
Total For ABS17									0.00	0	1,900,000,000
ABS18 On 26/09/2023 Spot Bond			7.49000	111.22752	7.49000	111.20505			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.27000	102.00729	7.27000	101.98738			0.00	0	1,000,000,000
Total ABS6 SPOT									0.00	0	1,000,000,000
Total For ABS6									0.00	0	1,000,000,000
ABS7 On 11/09/2026 Spot Bond			8.42000	105.76832	8.42000	105.74435			0.00	0	2,806,200,000
Total ABS7 SPOT									0.00	0	2,806,200,000
Total For ABS7									0.00	0	2,806,200,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	13.04385	100.00000	13.01483			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.70000	3.70000	3.70000	296.01190		1,295,000,000,000.00		350,000,000	350,000,000
Total ABS12 SPOT								1,295,000,000,000.00		350,000,000	350,000,000
Total For ABS12								1,295,000,000,000.00		350,000,000	350,000,000
ABS14 On 31/01/2022 Spot Bond			3.19000	160.86158	3.19000	160.84269			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT04U SPOT									0.00	0	0
Total For ABT04U									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			10.83000	10.83000	10.83000	101.48932			0.00	0	0
Total ABX01 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 ABX01										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.58017				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09E On 20/12/2025 Spot Bond					0.00000	101.54760				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	245.57140				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond					0.00000	245.65914				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12E On 20/09/2021 Spot Bond					0.00000	101.50710				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14Z On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14E On 20/12/2021 Spot Bond					0.00000	101.51201				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18E On 20/09/2022 Spot Bond					0.00000	100.76523				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.75878				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18E On 20/09/2020 Spot Bond					0.00000	101.53960				0.00	0	0
Total ACL188 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 ACL188										0.00	0	0
ACL190 On 20/09/2022 Spot Bond					0.00000	101.54459				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.54459				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.57232				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.57232				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	165.37583				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	168.66744				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	99.85481				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.49245				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	100.16678				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.52550				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.48590				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.46145				0.00	0	0
Total ACL222 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 ACL222									0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	102.11395			0.00	500,000,000	500,000,000
Total AECI01 SPOT									0.00	500,000,000	500,000,000
Total For AECI01									0.00	500,000,000	500,000,000
AECI02 On 11/09/2023 Spot Bond					0.00000	103.34220			0.00	0	300,000,000
Total AECI02 SPOT									0.00	0	300,000,000
Total For AECI02									0.00	0	300,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	99.93726			0.00	0	0
Total AECI03 SPOT									0.00	0	0
Total For AECI03									0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	99.93685			0.00	0	0
Total AECI04 SPOT									0.00	0	0
Total For AECI04									0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	99.76409			0.00	0	0
Total AGL01 SPOT									0.00	0	0
Total For AGL01									0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	102.61908			0.00	0	0
Total AGL02 SPOT									0.00	0	0
Total For AGL02									0.00	0	0
AGL03 On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		250,000,000,000,000.00	442,500,000,000	267,600,000,000	
Total AGL03 SPOT								50,000,000,000,000.00	442,500,000,000	267,600,000,000	
Total For AGL03								50,000,000,000,000.00	442,500,000,000	267,600,000,000	
AGT01 On 10/10/2023 Spot Bond					0.00000	103.76686			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	104.41374			0.00	0	0
Total AGT02 SPOT									0.00	0	0
Total For AGT02									0.00	0	0
AGT03 On 05/06/2025 Spot Bond					0.00000	104.72383			0.00	700,000,000	700,000,000
Total AGT03 SPOT									0.00	700,000,000	700,000,000
Total For AGT03									0.00	700,000,000	700,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.66093			0.00	0	0
Total AHF2A3 SPOT									0.00	0	0
Total For AHF2A3									0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.45019			0.00	0	0
Total AHF2B3 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 AHF2B3										0.00	0	0
AHF2C On 18/07/2021 Spot Bond					0.00000	100.52215				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A On 18/04/2022 Spot Bond					0.00000	100.64921				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3AI On 18/04/2022 Spot Bond					0.00000	100.64529				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B On 18/04/2022 Spot Bond					0.00000	100.68843				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B! On 18/04/2022 Spot Bond					0.00000	100.73153				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C On 18/04/2022 Spot Bond					0.00000	100.87235				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C On 18/04/2022 Spot Bond					0.00000	100.91530				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	100.71839				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	99.93577				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A! On 21/08/2023 Spot Bond			8.29000	104.64623	8.29000	104.62313				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	99.93336				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	99.93014				0.00	0	0
Total AHF5C1 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 AHF5C1									0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	99.90768			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	100.39076			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	100.49897			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	99.93328			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	99.93004			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	99.90746			0.00	0	0
Total AHF6D1 SPOT									0.00	0	0
Total For AHF6D1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,873,067,200
Total AHL01U SPOT									0.00	0	1,873,067,200
Total For AHL01U									0.00	0	1,873,067,200
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	35,588,277,200
Total AHL1AU SPOT									0.00	0	35,588,277,200
Total For AHL1AU									0.00	0	35,588,277,200
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	1,561,344,400
Total AHL1BU SPOT									0.00	0	1,561,344,400
Total For AHL1BU									0.00	0	1,561,344,400
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		79,113,725,000,000.00		791,137,250	4,546,792,614
Total AHY2U SPOT								79,113,725,000,000.00		791,137,250	4,546,792,614
Total For AHY2U								79,113,725,000,000.00		791,137,250	4,546,792,614
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		110,723,320,600,000.00		1,107,233,206	1,107,233,206
Total AIG2U SPOT								10,723,320,600,000.00		1,107,233,206	1,107,233,206
Total For AIG2U								10,723,320,600,000.00		1,107,233,206	1,107,233,206
AIR02 On 30/04/2023 Spot Bond			7.64000	114.80938	7.64000	114.78586			0.00	0	0
Total AIR02 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 AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			7.94000	106.73267	7.94000	106.70984				0.00	0	0
Total AIR04 SPOT										0.00	0	0
Total For AIR04										0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			10.62500	98.36888	10.62500	98.34091				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.88500	176.30838	4.88500	176.27978				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRS1U SPOT										0.00	0	0
Total For AIRS1U										0.00	0	0
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRT1U SPOT										0.00	0	0
Total For AIRT1U										0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total APF01U SPOT										0.00	0	0
Total For APF01U										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.68498				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	100.26330				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	100.35902				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	101.32404				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	100.78247				0.00	0	0
Total APF08 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 APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.59669				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	101.67560				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	101.42391				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0

Contract 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 AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	500,000,000
Total AS350U SPOT										0.00	0	500,000,000
Total For AS350U										0.00	0	500,000,000
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS404U SPOT										0.00	0	0

Contract 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 AS404U										0.00	0	0
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS410U SPOT										0.00	0	0
Total For AS410U										0.00	0	0
ASN02: On 07/12/2033 Spot Bond			4.71000	228.37047	4.71000	228.33448				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03: On 07/12/2033 Spot Bond			4.72500	205.05521	4.72500	205.02282				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	100.65326				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05: On 28/04/2020 Spot Bond					0.00000	100.50711				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	100.44891				0.00	200,000,000	50,000,000
Total ASN061 SPOT										0.00	200,000,000	50,000,000
Total For ASN061										0.00	200,000,000	50,000,000
ASN06: 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
ASN07: On 20/06/2020 Spot Bond					0.00000	101.68777				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	101.44180				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	101.85751				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08: On 03/09/2020 Spot Bond					0.00000	102.90035				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	166.78966				0.00	0	0
Total ASN087 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 ASN087									0.00	0	0
ASN09 On 16/10/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN091 SPOT									0.00	0	0
Total For ASN091									0.00	0	0
ASN09 On 21/10/2020 Spot Bond					0.00000	100.66232			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	100.18689			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	93.83110			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN11 On 02/12/2020 Spot Bond					0.00000	101.91911			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	101.73249			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11 On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN12 On 20/12/2020 Spot Bond					0.00000	101.89777			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN13 On 20/12/2020 Spot Bond					0.00000	101.88150			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN13 On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13 On 31/01/2022 Spot Bond			3.92000	158.67615	3.92000	158.65442			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

Contract 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 ASN140										0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.07635				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	89.72202				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	100.32992				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	100.33827				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14: On 31/01/2022 Spot Bond			3.96500	158.54267	3.96500	158.52077				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	60.14462				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	101.96175				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			5.32000	167.21236	5.32000	167.18328				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0

Contract 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 ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.19369				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	99.97787				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	102.12388				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.65712				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	101.59672				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	101.27432				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19: On 31/01/2038 Spot Bond			4.72000	102.95377	4.72000	102.93746				0.00	0	0
Total ASN195 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 ASN195									0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	101.40931			0.00	0	0
Total ASN196 SPOT									0.00	0	0
Total For ASN196									0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.42269			0.00	0	0
Total ASN203 SPOT									0.00	0	0
Total For ASN203									0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.50169			0.00	0	0
Total ASN204 SPOT									0.00	0	0
Total For ASN204									0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	99.84311			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	99.82751			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	99.78842			0.00	0	0
Total ASN210 SPOT									0.00	0	0
Total For ASN210									0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.97034			0.00	0	0
Total ASN214 SPOT									0.00	0	0
Total For ASN214									0.00	0	0
ASN24: On 09/03/2020 Spot Bond					0.00000	101.66587			0.00	0	0
Total ASN243 SPOT									0.00	0	0
Total For ASN243									0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.85655			0.00	0	0
Total ASN255 SPOT									0.00	0	0
Total For ASN255									0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	101.65386			0.00	0	0
Total ASN264 SPOT									0.00	0	0
Total For ASN264									0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	101.41746			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	100.02220			0.00	0	0
Total ASN278 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 ASN278										0.00	0	0
ASN278 On 20/08/2048 Spot Bond					0.00000	99.95488				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN280 On 21/08/2023 Spot Bond					0.00000	99.93352				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN286 On 13/09/2025 Spot Bond					0.00000	101.68086				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN291 On 26/09/2023 Spot Bond					0.00000	101.31247				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN300 On 20/12/2023 Spot Bond					0.00000	101.48267				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN310 On 20/12/2023 Spot Bond					0.00000	101.75151				0.00	0	100,000,000
Total ASN310 SPOT										0.00	0	100,000,000
Total For ASN310										0.00	0	100,000,000
ASN315 On 20/01/2021 Spot Bond					0.00000	101.65587				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN316 On 30/04/2020 Spot Bond					0.00000	100.45352				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN317 On 30/03/2020 Spot Bond					0.00000	101.11841				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN318 On 31/03/2029 Spot Bond			4.63500	4.63500	4.63500	93.96927				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN319 On 28/02/2033 Spot Bond			4.85500	4.85500	4.85500	88.99440				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	101.43175				0.00	0	0
Total ASN327 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 ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	101.56087				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	100.18918				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN333 On 20/06/2024 Spot Bond					0.00000	101.43860				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			4.83000	101.40842	4.83000	101.39204				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN337 On 20/06/2024 Spot Bond					0.00000	101.49893				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	100.31850				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	100.31850				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN344 On 20/06/2024 Spot Bond					0.00000	101.40925				0.00	0	19,600,000
Total ASN346 SPOT										0.00	0	19,600,000
Total For ASN346										0.00	0	19,600,000
ASN346 On 20/06/2024 Spot Bond					0.00000	101.46463				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN351 On 20/06/2024 Spot Bond					0.00000	101.45817				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN354 On 20/06/2024 Spot Bond					0.00000	101.45817				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	99.77607				0.00	0	0
Total ASN365 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 ASN365										0.00	0	0
ASN36: On 20/06/2024 Spot Bond					0.00000	101.64559				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	101.44020				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	101.47444				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN38: On 29/10/2021 Spot Bond					0.00000	100.46993				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	101.52701				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	101.52701				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38: On 20/12/2022 Spot Bond					0.00000	101.63099				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38: On 20/12/2024 Spot Bond					0.00000	101.44835				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN39: On 20/11/2020 Spot Bond					0.00000	99.95828				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN39: On 17/12/2025 Spot Bond					0.00000	101.51193				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN40: On 20/12/2024 Spot Bond					0.00000	100.63145				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0

Contract 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 ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	102.15806				0.00	400,000,000	400,000,000
Total BAW18 SPOT										0.00	400,000,000	400,000,000
Total For BAW18										0.00	400,000,000	400,000,000
BAW19 On 05/12/2020 Spot Bond			6.94000	103.95194	6.94000	103.93255				0.00	0	1,300,000,000
Total BAW19 SPOT										0.00	0	1,300,000,000
Total For BAW19										0.00	0	1,300,000,000
BAW21 On 24/03/2022 Spot Bond			7.34000	107.49724	7.34000	107.47596				0.00	0	4,300,000,000
Total BAW21 SPOT										0.00	0	4,300,000,000
Total For BAW21										0.00	0	4,300,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	103.75385	9.30000	103.72795				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	103.53409				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	100.45477				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.74979				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	99.86962				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.70107				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	101.14546				0.00	0	0
Total BAW31 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 BAW31										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.07411				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.15978				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			10.53500	10.53500	10.53500	102.27393				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.62825				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.53539				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	102.85497				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.54863				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.95622				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.53549				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			10.14000	10.14000	10.14000	104.21716				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	101.44937				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.44937				0.00	0	0
Total BAYA70 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 BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.44937				0.00	0	1,700,000,000
Total BAYA71 SPOT										0.00	0	1,700,000,000
Total For BAYA71										0.00	0	1,700,000,000
BAYA71 On 31/03/2026 Spot Bond			11.44000	11.44000	11.44000	107.85449				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond					0.00000	102.09938				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 01/07/2024 Spot Bond					0.00000	101.90195				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.96568				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.96574				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.69967				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYA77 On 31/03/2020 Spot Bond					0.00000	101.94559				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB07 On 30/09/2020 Spot Bond					0.00000	103.76506				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB08 On 30/06/2020 Spot Bond					0.00000	102.01174				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.74739				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.77953				0.00	0	0
Total BAYB13 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 BAYB13										0.00	0	0
BAYB1 On 30/09/2023 Spot Bond					0.00000	101.77953				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	101.77953				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	101.81281				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	101.78021				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB1 On 30/09/2022 Spot Bond					0.00000	101.78021				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	101.78021				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
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4 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
BAYD5 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
BAYD6 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

Contract 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 BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	101.65978				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	100.17190				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.59684				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			8.38500	8.38500	8.38500	101.16629				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	10.81021	100.00000	10.78628				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	100.31013				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	102.35094				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.03500	106.43478	9.03500	106.40895				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	103.37987				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			8.94000	111.85994	8.94000	111.83307				0.00	0	120,000,000
Total BGL07 SPOT										0.00	0	120,000,000
Total For BGL07										0.00	0	120,000,000
BGL08 On 03/09/2022 Spot Bond					0.00000	102.21039				0.00	0	0
Total BGL08 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 BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			8.73500	106.00127	8.73500	105.97638				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	103.12089				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			9.51500	106.84058	9.51500	106.81329				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	103.71605				0.00	0	210,000,000
Total BGL12 SPOT										0.00	0	210,000,000
Total For BGL12										0.00	0	210,000,000
BGL13 On 20/08/2021 Spot Bond			7.94000	105.25341	7.94000	105.23113				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	104.39727				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	105.98623				0.00	0	500,000,000
Total BGL15 SPOT										0.00	0	500,000,000
Total For BGL15										0.00	0	500,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	99.80947				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	105.73796				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	104.07496				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	106.35042				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	109.45459				0.00	0	500,000,000
Total BGT01 SPOT										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BGT01										0.00	0	500,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.48260				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	102.33971				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	100.11724				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	100.02062				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			7.68000	108.64442	7.68000	108.62193				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	101.59709				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	101.46903				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	100.49996				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	100.18725				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.46193				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	100.97896				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	99.92837				0.00	0	0
Total BNPP04 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 BNPP04										0.00	0	0
BNPP0: On 05/01/2025 Spot Bond					0.00000	101.25017				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BPPF0: On 22/03/2020 Spot Bond					0.00000	101.35031				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	101.74849				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	101.29608				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1: On 23/07/2021 Spot Bond					0.00000	100.69650				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	101.41834				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1: On 22/03/2020 Spot Bond					0.00000	101.24183				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF1: On 23/07/2020 Spot Bond					0.00000	100.53706				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1: On 19/11/2020 Spot Bond					0.00000	99.98086				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF1: On 19/11/2022 Spot Bond					0.00000	99.97984				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF2: On 19/11/2024 Spot Bond					0.00000	99.97935				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

Contract 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 BS2A1U										0.00	0	0
BS2A21 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
BS2B11 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
BS2C11 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	101.33245				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	101.31784				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	100.19333				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0

Contract 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 BYA68U										0.00	0	0
BYB10I On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.25500	102.67850	7.25500	102.65840				0.00	0	10,000,000
Total CBL22 SPOT										0.00	0	10,000,000
Total For CBL22										0.00	0	10,000,000
CBL24 On 02/11/2020 Spot Bond					0.00000	101.29847				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			7.34000	107.47574	7.34000	107.45446				0.00	0	200,000,000
Total CBL26 SPOT										0.00	0	200,000,000
Total For CBL26										0.00	0	200,000,000
CBL27 On 12/05/2020 Spot Bond					0.00000	100.39572				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	99.93720				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	100.51185				0.00	0	360,000,000
Total CBL29 SPOT										0.00	0	360,000,000
Total For CBL29										0.00	0	360,000,000
CCT01 On 23/06/2023 Spot Bond			9.33000	111.08248	9.33000	111.05481				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.13000	110.85527	9.13000	110.82824				0.00	0	300,000,000
Total CCT02 SPOT										0.00	0	300,000,000
Total For CCT02										0.00	0	300,000,000
CCT03 On 15/03/2025 Spot Bond			8.92000	113.77572	8.92000	113.74844				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.92000	102.19405	9.92000	102.16688				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	103.17390	10.00000	103.14690				0.00	0	0
Total CGR14/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 CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.77595			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	101.21581			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	100.79016			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.80582			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.69844			0.00	0	0
Total CGR33 SPOT									0.00	0	0
Total For CGR33									0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.05390			0.00	0	0
Total CGR38 SPOT									0.00	0	0
Total For CGR38									0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR39U SPOT									0.00	0	0
Total For CGR39U									0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR40U SPOT									0.00	0	0
Total For CGR40U									0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.59015			0.00	0	0
Total CGR41 SPOT									0.00	0	0
Total For CGR41									0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	100.45450			0.00	0	0
Total CGR42 SPOT									0.00	0	0
Total For CGR42									0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	100.23112			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	101.30293			0.00	0	0
Total CGR44 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 CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	100.52512				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
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA4U SPOT										0.00	0	0
Total For CLA4U										0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA5U SPOT										0.00	0	0
Total For CLA5U										0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA6U SPOT										0.00	0	0
Total For CLA6U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.30907				0.00	0	0
Total CLN184 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 CLN184										0.00	0	0
CLN19: On 29/08/2021 Spot Bond			3.14000	153.77837	3.14000	153.68400				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19: On 13/09/2021 Spot Bond			3.89000	3.89000	3.89000	153.71278				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23: On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23: On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN29: On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	100.09590				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN31: On 14/11/2022 Spot Bond			9.53000	102.53818	9.53000	102.51196				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN31: On 20/03/2023 Spot Bond			10.05000	104.22482	10.05000	104.19675				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31: On 20/03/2023 Spot Bond					0.00000	101.65721				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN31: On 14/11/2022 Spot Bond					0.00000	100.09376				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN34: On 20/12/2023 Spot Bond					0.00000	100.98590				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36: On 20/03/2024 Spot Bond			8.71000	110.59944	8.71000	110.57354				0.00	0	0
Total CLN362 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 CLN362										0.00	0	0
CLN362 On 06/08/2023 Spot Bond					0.00000	100.33439				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			10.85000	112.27462	10.85000	112.24204				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond					0.00000	100.34722				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond					0.00000	100.54640				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond					0.00000	109.01186				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			7.53500	106.50758	7.53500	106.48594				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/03/2024 Spot Bond			10.98000	103.00109	10.98000	102.97085				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	104.57301	11.00000	104.54225				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond					0.00000	101.46271				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			10.64000	109.96179	10.64000	109.93047				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	101.78062				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	101.47436				0.00	0	0
Total CLN386 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 CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.57881				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.48265				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	101.61809				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	102.06159				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.09034				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	100.08980				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.48253				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	100.99772				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.49068				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	101.68990				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.80523				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.81655				0.00	0	0
Total CLN411 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 CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	101.13527				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	102.03086				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.70246				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	100.86027				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.62094				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	101.78389				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	104.25049				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	100.72291				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	107.32400				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	106.13100				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	107.22600				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	102.52107				0.00	0	0
Total CLN425 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 CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	105.77900				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	102.12530				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	152.52000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	107.68400				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	108.26500				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	108.73300				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN433 On 20/12/2020 Spot Bond					0.00000	153.52000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	101.62923				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.55592				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	101.06083				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	155.23000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			7.43500	107.31065	7.43500	107.28913				0.00	0	0
Total CLN445 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 CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			3.89000	158.76521	3.89000	158.74359				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			6.69500	117.80943	6.69500	117.78454				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			6.93500	116.53184	6.93500	116.50647				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond					0.00000	101.83615				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	100.02277				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	100.34012				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.67307				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond					0.00000	102.30120				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN461 On 16/02/2022 Spot Bond			8.70500	104.29415	8.70500	104.26974				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN462 On 13/03/2022 Spot Bond			8.14000	107.93108	8.14000	107.90743				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2020 Spot Bond					0.00000	101.49262				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 27/03/2020 Spot Bond					0.00000	101.24612				0.00	0	0
Total CLN467 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 CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.22018				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	102.13794				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond					0.00000	99.97462				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	102.38069				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	101.64548				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	32.74810	100.00000	32.67523				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 20/05/2021 Spot Bond					0.00000	99.97827				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	101.13372				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	103.09812				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			7.63500	105.38177	7.63500	105.36021				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	101.95951				0.00	0	0
Total CLN486 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 CLN486										0.00	0	0
CLN487 On 23/06/2021 Spot Bond			11.14000	104.28165	11.14000	105.45223				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			7.94000	103.18006	7.94000	103.15799				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	101.24563				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	102.13164				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 20/06/2022 Spot Bond					0.00000	101.64408				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN492 On 29/08/2020 Spot Bond					0.00000	99.78415				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN493 On 04/09/2024 Spot Bond			8.34000	111.06744	8.34000	111.04251				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN494 On 04/09/2024 Spot Bond					0.00000	104.08580				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN495 On 08/06/2022 Spot Bond					0.00000	103.89211				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN496 On 20/05/2021 Spot Bond					0.00000	99.95516				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	100.95520				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	100.94521				0.00	0	0
Total CLN501 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 CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.97916				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	100.97916				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.57086				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	102.03220				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	99.85025				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	100.93052				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	97.75114				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	104.28151	9.96000	104.25367				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	103.03410	10.01000	103.00661				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	99.83355				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	101.31517	9.60000	102.44196				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.66149				0.00	0	0
Total CLN520 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 CLN520										0.00	0	0
CLN52 On 17/09/2020 Spot Bond					0.00000	101.46916				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN52 On 27/02/2023 Spot Bond					0.00000	99.80191				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52 On 13/05/2021 Spot Bond					0.00000	100.02740				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52 On 09/09/2022 Spot Bond			9.20000	104.11005	9.20000	104.08433				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52 On 24/04/2021 Spot Bond					0.00000	100.57427				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN52 On 26/04/2023 Spot Bond					0.00000	101.22036				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN52 On 21/02/2024 Spot Bond					0.00000	101.78943				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52 On 25/11/2022 Spot Bond					0.00000	100.72597				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52 On 29/11/2021 Spot Bond					0.00000	101.43260				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53 On 12/03/2021 Spot Bond					0.00000	101.59304				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond					0.00000	101.66149				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	103.60892				0.00	0	0
Total CLN532 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 CLN532										0.00	0	0
CLN53: On 20/06/2023 Spot Bond					0.00000	101.56423				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53: On 18/07/2025 Spot Bond					0.00000	100.71186				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53: On 18/07/2025 Spot Bond			9.61000	9.61000	9.61000	103.93259				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53: On 18/07/2023 Spot Bond					0.00000	98.89718				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53: On 25/10/2023 Spot Bond					0.00000	100.51676				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53: On 16/08/2023 Spot Bond					0.00000	100.02364				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53: On 20/12/2023 Spot Bond					0.00000	101.96304				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54: On 17/01/2024 Spot Bond					0.00000	100.86446				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54: On 20/12/2023 Spot Bond					0.00000	121.78200				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54: On 30/05/2022 Spot Bond					0.00000	99.77353				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54: On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54: On 20/12/2023 Spot Bond					0.00000	103.24869				0.00	0	0
Total CLN544 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 CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond					0.00000	100.85152				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			9.08000	104.48940	9.08000	104.46418				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			9.13000	107.70691	9.13000	107.68050				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.22000	106.84645	9.22000	106.81999				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.72500	4.72500	4.72500	104.75510				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond					0.00000	269.64577				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			4.72500	4.72500	4.72500	104.75430				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 03/03/2020 Spot Bond				100.00000	0.00000	110.82100				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN551 On 20/12/2023 Spot Bond					0.00000	122.98500				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	102.76236				0.00	0	0
Total CLN555 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 CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	100.02328				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	100.13902				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	99.86369				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	100.92908				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	117.21000				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	100.16739				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	101.79829	10.16000	102.70409				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			9.08000	104.86700	9.08000	107.45121				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	100.19137				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	99.93689				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	102.39132				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	101.88025				0.00	0	0
Total CLN567 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 CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	100.16083				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	100.03724				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.75633				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.31000	103.05446	9.31000	105.58312				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	100.14384				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	100.55473				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond					0.00000	100.16139				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	101.55264				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond					0.00000	102.96400				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond					0.00000	101.66188				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond					0.00000	100.69211				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	101.21450				0.00	0	0
Total CLN579 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 CLN579										0.00	0	0
CLN58 On 10/10/2024 Spot Bond					0.00000	101.16794				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	100.18692				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN58 On 30/05/2022 Spot Bond					0.00000	99.78292				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN58 On 16/09/2025 Spot Bond					0.00000	101.73729				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN58 On 18/04/2022 Spot Bond					0.00000	100.64921				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN58 On 31/05/2022 Spot Bond					0.00000	99.78689				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN58 On 16/09/2025 Spot Bond					0.00000	102.38431				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN58 On 10/06/2026 Spot Bond					0.00000	101.73154				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN58 On 14/06/2022 Spot Bond					0.00000	101.45840				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN58 On 18/06/2024 Spot Bond					0.00000	101.52117				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN59 On 16/09/2025 Spot Bond					0.00000	101.71504				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN59 On 05/12/2026 Spot Bond					0.00000	103.79612				0.00	0	0
Total CLN591 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 CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			4.91500	123.01035	4.91500	100.65980				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	102.06878				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 07/12/2025 Spot Bond					0.00000	101.81936				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	101.27768				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	102.06878				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.18005				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	101.16995				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	101.63233				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	101.52117				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	101.52117				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN601 On 04/06/2023 Spot Bond					0.00000	101.80974				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.30616				0.00	0	0
Total CLN603 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 CLN603										0.00	0	0
CLN603 On 05/08/2024 Spot Bond					0.00000	100.28928				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN604 On 12/08/2022 Spot Bond					0.00000	100.13434				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN605 On 14/04/2026 Spot Bond					0.00000	101.01943				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN606 On 17/01/2024 Spot Bond					0.00000	100.78680				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	99.86725				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	102.82679	9.32000	102.80119				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN609 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 23/07/2022 Spot Bond					0.00000	100.59309				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	101.01471				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN611 On 07/03/2025 Spot Bond					0.00000	101.73246				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	99.87052				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN613 On 30/11/2021 Spot Bond					0.00000	101.84164				0.00	0	0
Total CLN614 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 CLN614										0.00	0	0
CLN614 On 30/09/2020 Spot Bond					0.00000	101.13732				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	101.75125				0.00	0	300,000,000
Total CLN616 SPOT										0.00	0	300,000,000
Total For CLN616										0.00	0	300,000,000
CLN616 On 20/12/2024 Spot Bond					0.00000	101.55593				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN617 On 20/12/2022 Spot Bond					0.00000	101.62121				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN618 On 30/11/2021 Spot Bond					0.00000	101.80968				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN619 On 28/10/2024 Spot Bond					0.00000	100.47699				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN620 On 28/10/2022 Spot Bond					0.00000	100.47594				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN621 On 28/04/2021 Spot Bond					0.00000	100.45331				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN622 On 20/12/2024 Spot Bond					0.00000	101.80019				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN623 On 25/01/2023 Spot Bond					0.00000	100.52263				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN624 On 25/01/2023 Spot Bond			8.01000	103.14933	8.01000	103.12708				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN625 On 19/08/2025 Spot Bond					0.00000	99.97542				0.00	0	0
Total CLN626 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 CLN626										0.00	0	0
CLN626 On 31/07/2034 Spot Bond					0.00000	100.46390				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN627 On 31/07/2034 Spot Bond			11.44500	85.13358	11.44500	85.10755				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN628 On 20/11/2021 Spot Bond					0.00000	99.95802				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			9.78000	98.83035	9.78000	98.80471				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	99.97550				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	99.93660				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN632 On 09/10/2034 Spot Bond					0.00000	101.18269				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN633 On 09/05/2022 Spot Bond					0.00000	100.18495				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN634 On 19/08/2025 Spot Bond					0.00000	99.97395				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN635 On 21/11/2024 Spot Bond					0.00000	99.93566				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN636 On 19/08/2025 Spot Bond					0.00000	99.97558				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN637 On 19/02/2021 Spot Bond					0.00000	99.97651				0.00	0	0
Total CLN638 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 CLN638										0.00	0	0
CLN638 On 12/08/2022 Spot Bond					0.00000	100.13192				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN640 On 19/08/2025 Spot Bond					0.00000	99.97395				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN641 On 20/12/2024 Spot Bond					0.00000	100.41700				0.00	500,000,000	250,000,000
Total CLN641 SPOT										0.00	500,000,000	250,000,000
Total For CLN641										0.00	500,000,000	250,000,000
CLN642 On 17/10/2023 Spot Bond					0.00000	100.25686				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN644 On 21/11/2024 Spot Bond					0.00000	99.93541				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN645 On 18/12/2024 Spot Bond					0.00000	100.26991				0.00	0	0
Total CLN645 SPOT										0.00	0	0
Total For CLN645										0.00	0	0
CLN646 On 29/01/2022 Spot Bond					0.00000	100.26481				0.00	0	0
Total CLN646 SPOT										0.00	0	0
Total For CLN646										0.00	0	0
CLN647 On 18/12/2024 Spot Bond					0.00000	100.13209				0.00	0	0
Total CLN647 SPOT										0.00	0	0
Total For CLN647										0.00	0	0
CLN648 On 19/08/2025 Spot Bond					0.00000	99.97558				0.00	0	0
Total CLN648 SPOT										0.00	0	0
Total For CLN648										0.00	0	0
CLN649 On 31/05/2026 Spot Bond					0.00000	100.12546				0.00	0	0
Total CLN649 SPOT										0.00	0	0
Total For CLN649										0.00	0	0
CLN650 On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN650 SPOT										0.00	0	0
Total For CLN650										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.38500	101.18900	8.38500	101.16629				0.00	0	0
Total CLN81 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 CLN81										0.00	0	0
CLNF1: On 20/06/2020 Spot Bond					0.00000	101.49883				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF1: On 17/08/2021 Spot Bond					0.00000	100.02264				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			7.79000	115.11341	7.79000	115.08937				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			7.62500	107.64058	7.62500	107.61846		24,705,000,000,000.00		3,240,000,000	1,620,000,000	
Total COJ07 SPOT								24,705,000,000,000.00		3,240,000,000	1,620,000,000	
Total For COJ07								24,705,000,000,000.00		3,240,000,000	1,620,000,000	
COJ08 On 22/06/2026 Spot Bond			9.43000	111.31759	9.43000	111.28957				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG0 On 09/06/2024 Spot Bond			8.12000	109.33615	8.12000	109.31238				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			8.77500	104.33928	8.77500	104.31480				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.64000	101.49625	10.64000	101.46751				0.00	0	100,000,000
Total COT02 SPOT										0.00	0	100,000,000
Total For COT02										0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.73000	95.07341	10.73000	95.04627				0.00	0	0
Total COT03 SPOT										0.00	0	0
Total For COT03										0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.81000	10.81000	10.81000	102.17442				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	101.47603				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.65332				0.00	0	0
Total CS003 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 CS003										0.00	0	0
CSA04 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
CSA05 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
CSD04 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
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.43555				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	101.56627				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	102.42136				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	99.95295				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	101.63812				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	101.34729				0.00	0	0
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	101.27468				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	101.63814				0.00	0	0
Total DENG97 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 DENG97									0.00	0	0
DENG9 On 31/01/2021 Spot Bond					0.00000	100.41588			0.00	0	0
Total DENG98 SPOT									0.00	0	0
Total For DENG98									0.00	0	0
DENG9 On 31/01/2023 Spot Bond					0.00000	100.47622			0.00	0	0
Total DENG99 SPOT									0.00	0	0
Total For DENG99									0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DNG95U SPOT									0.00	0	0
Total For DNG95U									0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DNG96U SPOT									0.00	0	0
Total For DNG96U									0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	102.78248			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	99.93645			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	101.50594			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.05000	9.05000	9.05000	107.88127			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	100.18389			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			7.37000	103.59979	7.37000	103.57931		2,948,000,000,000.00	400,000,000	300,000,000	
Total DV2021 SPOT								2,948,000,000,000.00	400,000,000	300,000,000	
Total For DV2021								2,948,000,000,000.00	400,000,000	300,000,000	
DV23 On 27/02/2023 Spot Bond			7.51000	106.40816	7.51000	106.38684		12,531,806,326,000.00	1,668,682,600	3,577,073,600	
Total DV23 SPOT								12,531,806,326,000.00	1,668,682,600	3,577,073,600	
Total For DV23								12,531,806,326,000.00	1,668,682,600	3,577,073,600	
DV23/R On 27/02/2023 Spot Bond			100.00000	17.58842	100.00000	17.54970		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	17.58842	100.00000	17.54970		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			7.81000	106.37607	7.81000	106.35368				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.02600	9.69000	100.00000				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.02600	9.69000	100.00000				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			10.92000	95.40281	10.92000	95.37495				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.02707	10.10000	100.00000				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.02707	10.10000	100.00000				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	101.35600				0.00	0	0
Total DVC031 SPOT										0.00	0	0
Total For DVC031										0.00	0	0
DVF20f On 28/03/2020 Spot Bond					0.00000	101.17901				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20k On 31/08/2020 Spot Bond					0.00000	101.84224				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20l On 23/10/2020 Spot Bond					0.00000	100.69956				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	99.78236				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	101.64912				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
DVF22f On 29/08/2022 Spot Bond					0.00000	102.49708				0.00	0	0
Total DVF22B 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 DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	100.89326				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	101.95883				0.00	0	50,000,000,000
Total DVF24 SPOT										0.00	0	50,000,000,000
Total For DVF24										0.00	0	50,000,000,000
DVF25 On 02/04/2024 Spot Bond					0.00000	101.45595				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	101.79521				0.00	0	30,000,000
Total DVF26 SPOT										0.00	0	30,000,000
Total For DVF26										0.00	0	30,000,000
DVF27 On 02/04/2029 Spot Bond					0.00000	102.34493				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	99.80305				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2 On 31/05/2024 Spot Bond					0.00000	99.98946				0.00	0	8,000,000,000
Total DVFB25 SPOT										0.00	0	8,000,000,000
Total For DVFB25										0.00	0	8,000,000,000
DVFB2 On 31/05/2026 Spot Bond					0.00000	100.27403				0.00	0	75,000,000,000
Total DVFB26 SPOT										0.00	0	75,000,000,000
Total For DVFB26										0.00	0	75,000,000,000
DVFB2 On 31/01/2023 Spot Bond					0.00000	100.39146				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2 On 31/01/2025 Spot Bond					0.00000	100.39868				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB2 On 31/01/2027 Spot Bond					0.00000	100.40540				0.00	0	0
Total DVFB29 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 DVFB29										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	73.65548	100.00000	73.51651				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
E174 On 01/08/2020 Spot Bond			7.74000	103.16232	7.74000	103.14119				0.00	0	0
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			7.79000	108.34738	7.79000	108.32464				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			7.24500	104.32800	7.24500	104.30739				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.34500	108.75537	7.34500	108.73383				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			8.25000	110.08007	8.25000	110.05563				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.97000	102.59631	4.97000	102.57934				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			4.72000	91.16412	4.72000	91.14967				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	127.61489	2.25000	127.60317				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			4.60000	129.12767	4.60000	129.10760				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.56000	115.19321	4.56000	115.17545				0.00	0	400,000,000
Total EL29 SPOT										0.00	0	400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EL29										0.00	0	400,000,000
EL30 On 29/07/2030 Spot Bond			4.47000	113.04225	4.47000	113.02508				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			4.63000	103.34402	4.63000	103.32797				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			4.69000	92.96057	4.69000	92.94592				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	127.61489	2.25000	127.60317				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	123.39413				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	121.44118				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN003 SPOT										0.00	0	0
Total For ELN003										0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.06500	102.11743	7.06500	102.09827				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			7.09000	108.36924	7.09000	108.34850				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.73000	104.00868	9.73000	103.98154				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.72000	10.72000	10.72000	97.36394				0.00	0	0
Total EMM04 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 EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.77000	10.77000	10.77000	103.19323				0.00	0	666,666,600
Total EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			9.88000	9.88000	9.88000	102.43939				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.73000	9.73000	9.73000	103.46189				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			11.06500	11.06500	11.06500	83.89456				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.46338				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	100.50003				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.82289				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 01/05/2020 Spot Bond					0.00000	101.14278				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	100.36590				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	101.55967				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.82325				0.00	0	0
Total EPF007 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 EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.88396				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.66019				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	100.23807				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.85122				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	101.62594				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.65498				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	101.60112				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019 On 12/09/2022 Spot Bond					0.00000	101.59663				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF020 On 07/11/2022 Spot Bond					0.00000	100.24731				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04U 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
EPF05U 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
EPF08U 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

Contract 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 EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L 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
EPFC4: On 04/03/2020 Spot Bond					0.00000	101.67505				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4: On 12/03/2020 Spot Bond					0.00000	101.40606				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	100.23244				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	101.03675				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.55944				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11L 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	101.78002				0.00	0	0
Total EQT002 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 EQT002										0.00	0	0
EQT00: On 03/06/2024 Spot Bond					0.00000	101.81146				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	100.80885				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	100.02155				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	100.02082				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	100.02264				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.02095				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	103.17400	10.00000	103.14700				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	100.28190				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	100.02082				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	100.02163				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.02064				0.00	0	0
Total ERSA26 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 ERSA26									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.02027			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			7.66000	106.71692	7.66000	106.69488		140,639,132,000.00	18,360,200	7,073,780,100	
Total ES23 SPOT								140,639,132,000.00	18,360,200	7,073,780,100	
Total For ES23								140,639,132,000.00	18,360,200	7,073,780,100	
ES23/R On 25/01/2023 Spot Bond			10.00000	100.67244	10.00000	100.64546		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			9.12000	97.13147	9.12000	97.10780		2,557,795,200,000.00	280,460,000	8,677,230,500	
Total ES26 SPOT								2,557,795,200,000.00	280,460,000	8,677,230,500	
Total For ES26								2,557,795,200,000.00	280,460,000	8,677,230,500	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.98911	7.85000	102.96744		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/R186								0.00	0	0	
ES33 On 15/09/2033 Spot Bond			10.85000	79.70934	10.90500	79.36811		31,815,348,670,000.00	2,932,290,200	3,689,945,100	
Total ES33 SPOT								31,815,348,670,000.00	2,932,290,200	3,689,945,100	
Total For ES33								31,815,348,670,000.00	2,932,290,200	3,689,945,100	
ES33/R On 15/09/2033 Spot Bond			7.50000	103.22668	7.50000	103.20580		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			11.25000	80.40300	11.25000	80.37896		22,265,802,000,000.00	1,979,182,400	6,505,327,700	
Total ES42 SPOT								22,265,802,000,000.00	1,979,182,400	6,505,327,700	
Total For ES42								22,265,802,000,000.00	1,979,182,400	6,505,327,700	
ES42/R On 25/04/2042 Spot Bond			8.50000	102.69678	8.50000	102.67343		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF01U SPOT								0.00	0	0	
Total For ESF01U								0.00	0	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF02U SPOT								0.00	0	0	
Total For ESF02U								0.00	0	0	
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.71554		0.00	0	0	
Total ESFR03 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 ESFR03										0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	101.57399				0.00	0	60,000,000
Total EXX04 SPOT										0.00	0	60,000,000
Total For EXX04										0.00	0	60,000,000
EXX05 On 13/06/2024 Spot Bond					0.00000	101.61771				0.00	0	0
Total EXX05 SPOT										0.00	0	0
Total For EXX05										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	101.45019				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.49890				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	11.24168	100.00000	11.21446				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	18.20362	100.00000	18.15953				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0

Contract 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 FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.02464				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	100.24761				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.95710				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.02136				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	100.02199				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.46446				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.71695				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.14965				0.00	0	0
Total FIFC35 SPOT										0.00	0	0
Total For FIFC35										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTG10 On 10/03/2020 Spot Bond					0.00000	103.41000				0.00	0	0
Total FNTG10 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 FNTG10										0.00	0	0
FNTH1 On 08/04/2020 Spot Bond					0.00000	102.73288				0.00	0	0
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNTI10 On 29/05/2020 Spot Bond					0.00000	101.70532				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	103.36645				0.00	0	925,000,000
Total FRB13 SPOT										0.00	0	925,000,000
Total For FRB13										0.00	0	925,000,000
FRB14 On 02/06/2021 Spot Bond			7.69000	7.69000	7.69000	104.88793				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	102.22666				0.00	0	370,000,000
Total FRB15 SPOT										0.00	0	370,000,000
Total For FRB15										0.00	0	370,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	102.04526				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	104.96568				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.16414				0.00	6,000,000,000	3,000,000,000
Total FRB18 SPOT										0.00	6,000,000,000	3,000,000,000
Total For FRB18										0.00	6,000,000,000	3,000,000,000
FRB19 On 14/04/2021 Spot Bond			9.43500	107.39067	9.43500	107.36361				0.00	0	0
Total FRB19 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 FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.45161				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	106.24559				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.44829				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	105.37632				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	105.39548				0.00	0	500,000,000
Total FRB24 SPOT										0.00	0	500,000,000
Total For FRB24										0.00	0	500,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	104.40182				0.00	0	0
Total FRB25 SPOT										0.00	0	0
Total For FRB25										0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	101.99604				0.00	0	0
Total FRB26 SPOT										0.00	0	0
Total For FRB26										0.00	0	0
FRB27 On 03/06/2026 Spot Bond			9.58000	104.97432	9.58000	104.94749				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			3.29000	160.55993	3.29000	160.54067				0.00	0	10,000,000
Total FRBI22 SPOT										0.00	0	10,000,000
Total For FRBI22										0.00	0	10,000,000
FRBI23 On 07/12/2023 Spot Bond			3.71000	3.71000	3.71000	295.91140				0.00	0	116,000,000
Total FRBI23 SPOT										0.00	0	116,000,000
Total For FRBI23										0.00	0	116,000,000
FRBI25 On 31/01/2025 Spot Bond			4.24500	4.24500	4.24500	131.78726				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			4.48000	177.38034	4.48000	177.35346				0.00	0	85,000,000
Total FRBI28 SPOT										0.00	0	85,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI28										0.00	0	85,000,000
FRBI29 On 31/03/2029 Spot Bond			4.58000	4.58000	4.58000	94.38650				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			4.81000	4.81000	4.81000	203.19774				0.00	0	111,000,000
Total FRBI33 SPOT										0.00	0	111,000,000
Total For FRBI33										0.00	0	111,000,000
FRBI46 On 31/03/2046 Spot Bond			5.30500	84.81269	5.30500	84.79799				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			5.15500	86.94898	5.15500	86.93417				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			7.29000	7.29000	7.29000	94.54353				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			8.05000	8.05000	8.05000	69.45753				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			8.08000	8.08000	8.08000	68.71754				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC107 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
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC121U SPOT										0.00	0	0
Total For FRC121U										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			5.09500	5.09500	5.09500	126.72489				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC178 On 06/08/2023 Spot Bond					0.00000	99.92515				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC181 On 06/08/2023 Spot Bond					0.00000	94.71063				0.00	0	0
Total FRC181 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 FRC181										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	102.69692				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	100.25784				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			4.00000	158.43897	4.00000	158.41692				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	99.95574				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.86000	155.91749	4.86000	155.89220				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	102.28279				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	105.93428				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	106.10824				0.00	0	0
Total FRC239 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 FRC239										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	105.77115				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	101.51162				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	101.49622				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	101.19481				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	105.36461				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond					0.00000	101.19094				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	100.04599				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	101.54425				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	101.27512				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	102.69035				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	101.22453				0.00	0	0
Total FRC257 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 FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.30786				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC261 On 10/10/2020 Spot Bond					0.00000	100.93939				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	100.89157				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC264 On 13/07/2020 Spot Bond					0.00000	101.01851				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC265 On 20/06/2021 Spot Bond					0.00000	103.67603				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC267 On 06/08/2023 Spot Bond					0.00000	102.83878				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC271 On 30/01/2023 Spot Bond					0.00000	100.45392				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC272 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.48984				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC274 On 02/05/2028 Spot Bond			9.80000	102.90642	9.80000	102.87938				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	101.60232				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC276 On 12/12/2020 Spot Bond					0.00000	101.60602				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC277 On 04/03/2021 Spot Bond					0.00000	101.74767				0.00	0	0
Total FRC277 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 FRC277										0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	101.17126				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	99.93532				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	101.58862				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.38202				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	101.10695				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	100.19828				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	101.53834				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.49490				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	101.45331				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond					0.00000	102.78832				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond					0.00000	100.57881				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.40064				0.00	0	0
Total FRC292 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 FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	100.63542				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	100.62758				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	100.09156				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	100.08823				0.00	0	60,000,000
Total FRC296 SPOT										0.00	0	60,000,000
Total For FRC296										0.00	0	60,000,000
FRC29: On 14/05/2024 Spot Bond					0.00000	100.08931				0.00	0	40,000,000
Total FRC297 SPOT										0.00	0	40,000,000
Total For FRC297										0.00	0	40,000,000
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.06685				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29: On 20/06/2024 Spot Bond					0.00000	101.75143				0.00	0	75,000,000
Total FRC299 SPOT										0.00	0	75,000,000
Total For FRC299										0.00	0	75,000,000
FRC30: On 25/04/2023 Spot Bond					0.00000	101.62475				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30: On 30/11/2020 Spot Bond					0.00000	101.92801				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30: On 11/11/2024 Spot Bond					0.00000	100.18297				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	105.43851				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30: On 28/12/2020 Spot Bond					0.00000	101.11844				0.00	0	0
Total FRC304 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 FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	100.31537				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	101.88784				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	100.12384				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	102.43743				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	101.43371				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	101.56896				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	101.18000				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	100.44000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	101.67002				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond					0.00000	103.63000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC314 On 13/10/2026 Spot Bond					0.00000	102.00539				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	101.61753				0.00	0	0
Total FRC316 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 FRC316										0.00	0	0
FRC31: On 31/07/2034 Spot Bond					0.00000	100.43429				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC31: On 20/12/2024 Spot Bond					0.00000	101.55593				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC31: On 20/12/2026 Spot Bond					0.00000	101.66982				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC32: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC32: On 24/10/2020 Spot Bond					0.00000	100.59106				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	101.87828				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	101.69601				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	101.58021				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	101.11901				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	101.67008				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	101.14275				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	101.79624				0.00	0	0
Total FRC328 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 FRC328										0.00	0	0
FRC328 On 06/11/2023 Spot Bond					0.00000	100.33475				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC329 On 15/10/2022 Spot Bond					0.00000	100.19337				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.64000	4.64000	4.64000	156.53314				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			4.58000	4.58000	4.58000	156.70853				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			4.56000	4.56000	4.56000	156.76705				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD16U On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD16U SPOT										0.00	0	0
Total For FRD16U										0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24U 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
FRD25U 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

Contract 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 FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.35000	84.30009	5.35000	85.45163				0.00	0	90,000,000
Total FRI33 SPOT										0.00	0	90,000,000
Total For FRI33										0.00	0	90,000,000
FRI38 On 31/01/2038 Spot Bond			4.95000	99.75438	4.95000	99.73796				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.44819				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.54139				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.77566				0.00	1,000,000,000	1,000,000,000
Total FRJ21 SPOT										0.00	1,000,000,000	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 For FRJ21										0.00	1,000,000,000	1,000,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.68302				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.54581				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	100.08118				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	105.06035				0.00	0	240,000,000
Total FRJ25 SPOT										0.00	0	240,000,000
Total For FRJ25										0.00	0	240,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	100.74637				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	104.09362				0.00	4,000,000,000	8,000,000,000
Total FRJ27 SPOT										0.00	4,000,000,000	8,000,000,000
Total For FRJ27										0.00	4,000,000,000	8,000,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.31793				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01U 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
FRS02U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			4.10300	4.10300	4.10300	107.19177				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			4.54000	4.54000	4.54000	105.52802				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.82889				0.00	0	0
Total FRS103 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 FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.55876				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			4.68000	103.52276	4.68000	103.50646				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			4.66000	206.46421	4.66000	206.43197				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			4.82000	101.54773	4.82000	101.53138				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			4.69000	4.69000	4.69000	205.78013				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 31/01/2025 Spot Bond			4.64500	129.39712	4.64500	129.37686				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	118.63218	3.70500	118.61662				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			4.82000	101.54773	4.82000	101.53138				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			4.81000	203.23033	4.81000	203.19774				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			4.86000	202.16608	4.86000	202.13342				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			4.17500	164.89498	4.17500	132.21431				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			4.89000	201.53081	4.89000	201.49808				0.00	0	0
Total FRS123 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 FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.82000	101.54773	4.82000	101.53138				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			5.13000	169.45209	5.13000	169.42348				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			5.57000	91.71178	5.57000	91.69515				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			5.02000	170.76460	5.02000	170.73625				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			5.08000	170.04724	5.08000	170.01876				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			5.40000	191.09579	5.40000	191.06217				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	121.87794				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			5.50000	92.57921	5.50000	92.56262				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	101.53138				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.82000	101.54773	4.82000	101.53138				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			4.89000	172.33090	4.89000	172.30289				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			5.17000	195.71773	5.17000	195.68450				0.00	0	0
Total FRS138 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 FRS138										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			5.02000	170.76460	5.02000	170.73625				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			5.02000	170.76460	5.02000	170.73625				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			5.31000	167.32939	5.31000	167.30033				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS14: On 31/01/2025 Spot Bond			4.94500	127.62295	4.94500	127.60195				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS14: On 31/01/2022 Spot Bond			3.70000	159.33077	3.70000	159.30989				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS14: On 31/03/2028 Spot Bond			5.37000	166.62866	5.37000	166.59946				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS15: On 31/03/2028 Spot Bond			5.41000	166.16340	5.41000	166.13410				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			4.91500	127.79912	4.91500	127.77818				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			4.83000	173.05938	4.83000	173.03155				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			5.42000	5.42000	5.42000	166.01800				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	12.25869				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	14.18022				0.00	0	0
Total FRS159 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 FRS159										0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	16.50912				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	18.67488				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	11.48131				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	12.97408				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	14.89960				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	16.67600				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	10.67084				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	10.66412				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16 On 01/08/2021 Spot Bond					0.00000	9.80651				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17 On 01/08/2022 Spot Bond					0.00000	13.42828				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17 On 16/10/2022 Spot Bond					0.00000	100.80703				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17 On 16/10/2024 Spot Bond					0.00000	100.85600				0.00	0	0
Total FRS172 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 FRS172									0.00	0	0
FRS17: 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
FRS17: 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
FRS17: On 26/01/2024 Spot Bond					0.00000	13.44827			0.00	0	0
Total FRS175 SPOT									0.00	0	0
Total For FRS175									0.00	0	0
FRS17: On 26/01/2024 Spot Bond					0.00000	13.44826			0.00	0	0
Total FRS176 SPOT									0.00	0	0
Total For FRS176									0.00	0	0
FRS17: On 19/07/2024 Spot Bond					0.00000	15.80436			0.00	0	0
Total FRS177 SPOT									0.00	0	0
Total For FRS177									0.00	0	0
FRS18: On 18/09/2023 Spot Bond					0.00000	101.51276			0.00	0	0
Total FRS180 SPOT									0.00	0	0
Total For FRS180									0.00	0	0
FRS18: On 27/09/2025 Spot Bond					0.00000	101.36792			0.00	0	0
Total FRS182 SPOT									0.00	0	0
Total For FRS182									0.00	0	0
FRS18: On 04/10/2021 Spot Bond					0.00000	113.62049			0.00	0	0
Total FRS183 SPOT									0.00	0	0
Total For FRS183									0.00	0	0
FRS18: On 16/11/2023 Spot Bond					0.00000	119.90811			0.00	0	0
Total FRS184 SPOT									0.00	0	0
Total For FRS184									0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	120.59385			0.00	0	0
Total FRS186 SPOT									0.00	0	0
Total For FRS186									0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	133.78194			0.00	0	0
Total FRS187 SPOT									0.00	0	0
Total For FRS187									0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	123.76247			0.00	0	0
Total FRS188 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 FRS188										0.00	0	0
FRS19: On 19/03/2020 Spot Bond					0.00000	104.69892				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS19: On 23/03/2020 Spot Bond					0.00000	122.08883				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS19: On 19/06/2026 Spot Bond					0.00000	42.32150				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS19: On 19/06/2026 Spot Bond					0.00000	41.19579				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS19: On 05/08/2024 Spot Bond					0.00000	100.28054				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS19: On 03/08/2020 Spot Bond					0.00000	116.12313				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS19: On 05/08/2025 Spot Bond					0.00000	100.30676				0.00	200,000,000	50,000,000
Total FRS199 SPOT										0.00	200,000,000	50,000,000
Total For FRS199										0.00	200,000,000	50,000,000
FRS20: On 12/08/2025 Spot Bond					0.00000	100.13989				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS20: On 06/08/2025 Spot Bond					0.00000	102.01709				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS20: On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS20: On 04/03/2020 Spot Bond					0.00000	112.77874				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS20: On 11/09/2020 Spot Bond					0.00000	103.89160				0.00	0	0
Total FRS204 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 FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	103.35291				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	100.88064				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS206 On 16/11/2020 Spot Bond					0.00000	105.42263				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	110.25344				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	99.99990				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS210 On 20/12/2020 Spot Bond					0.00000	108.26174				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS211 On 07/12/2023 Spot Bond			3.51000	3.51000	3.51000	297.92926				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.40000	3.40000	3.40000	299.04614				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			4.12000	4.12000	4.12000	291.82614				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS43 On 31/01/2022 Spot Bond			3.49000	159.95884	3.49000	159.93879				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS46 On 27/10/2020 Spot Bond					0.00000	100.50175				0.00	0	0
Total FRS49 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 FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.19000	160.86158	3.19000	160.84269			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	100.32299			0.00	0	0
Total FRS62 SPOT									0.00	0	0
Total For FRS62									0.00	0	0
FRS64 On 26/01/2042 Spot Bond			4.52000	98.12748	4.52000	98.11244			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			4.18000	72.57076	4.18000	105.00557			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			4.10500	4.10500	4.10500	132.64293			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			4.13500	4.13500	4.13500	132.45905			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			4.31000	4.31000	4.31000	289.95608			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.12000	104.32108	7.12000	104.30114		7,120,000,000,000.00	1,000,000,000	1,800,000,000	
Total FRX20 SPOT								7,120,000,000,000.00	1,000,000,000	1,800,000,000	
Total For FRX20								7,120,000,000,000.00	1,000,000,000	1,800,000,000	
FRX23 On 28/02/2023 Spot Bond			7.60000	7.60000	7.60000	100.18908		0.00	0	800,000,000	
Total FRX23 SPOT								0.00	0	800,000,000	
Total For FRX23								0.00	0	800,000,000	
FRX24 On 10/12/2024 Spot Bond			7.93000	113.15052	7.93000	113.12647		0.00	0	590,000,000	
Total FRX24 SPOT								0.00	0	590,000,000	
Total For FRX24								0.00	0	590,000,000	
FRX25 On 26/07/2025 Spot Bond			7.99400	108.25096	7.99400	108.22765		0.00	0	500,000,000	
Total FRX25 SPOT								0.00	0	500,000,000	
Total For FRX25								0.00	0	500,000,000	
FRX26 On 01/10/2026 Spot Bond			8.28000	109.76199	8.28000	109.73767		0.00	0	5,170,000,000	
Total FRX26 SPOT								0.00	0	5,170,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For FRX26									0.00	0	5,170,000,000
FRX27 On 07/03/2027 Spot Bond			8.34000	114.32006	8.34000	114.29440			0.00	0	600,000,000
Total FRX27 SPOT									0.00	0	600,000,000
Total For FRX27									0.00	0	600,000,000
FRX28 On 26/07/2028 Spot Bond			8.64000	109.39161	8.64000	109.36620			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			9.04500	105.06038	9.04500	105.03485			0.00	0	1,560,000,000
Total FRX30 SPOT									0.00	0	1,560,000,000
Total For FRX30									0.00	0	1,560,000,000
FRX31 On 21/02/2031 Spot Bond			9.28000	101.44664	9.28000	101.42164			0.00	0	8,799,000,000
Total FRX31 SPOT									0.00	0	8,799,000,000
Total For FRX31									0.00	0	8,799,000,000
FRX32 On 31/03/2032 Spot Bond			9.29500	112.85476	9.29500	112.82675			0.00	0	400,000,000
Total FRX32 SPOT									0.00	0	400,000,000
Total For FRX32									0.00	0	400,000,000
FRX45 On 14/04/2045 Spot Bond			10.56000	80.35576	10.56000	80.33317			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS3A5 On 20/02/2020 Spot Bond					0.00000	99.96126			0.00	0	0
Total FS3A5 SPOT									0.00	0	0
Total For FS3A5									0.00	0	0
FS3A5U 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	99.96045			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1U 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
FS3C1U 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
FS3D1U 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

Contract 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 FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 FS5E1U										0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	99.96266				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	99.38078				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	100.23477				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	99.95889				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1U 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
FS6D1U 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
FS6E1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.96174				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	99.96021				0.00	0	17,000,000,000
Total FS7A2 SPOT										0.00	0	17,000,000,000
Total For FS7A2										0.00	0	17,000,000,000
FS7A3 On 20/11/2024 Spot Bond					0.00000	99.95929				0.00	0	6,700,000,000
Total FS7A3 SPOT										0.00	0	6,700,000,000
Total For FS7A3										0.00	0	6,700,000,000
FS7B1 On 20/11/2024 Spot Bond					0.00000	99.95901				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.20797				0.00	0	1,400,000,000
Total GBL03 SPOT										0.00	0	1,400,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GBL03										0.00	0	1,400,000,000
GBL04 On 05/06/2021 Spot Bond					0.00000	102.76069				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	100.26651				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.93063				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.95388				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	102.10500				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	102.29096				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	102.40718				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.88291				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	101.91810				0.00	0	0
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0
GH5A3 On 25/11/2026 Spot Bond					0.00000	101.72867				0.00	0	0
Total GH5A31 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 GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	101.79155				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.22108				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.18000	103.30864	4.18000	103.29382				0.00	0	30,000,000
Total GRL35 SPOT										0.00	0	30,000,000
Total For GRL35										0.00	0	30,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	101.81430				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	100.75920				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.56727				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.92112				0.00	0	0
Total GRT13 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 GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.56724				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.89897				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.84609				0.00	0	4,000,000,000
Total GRT16 SPOT										0.00	0	4,000,000,000
Total For GRT16										0.00	0	4,000,000,000
GRT17 On 17/10/2023 Spot Bond			7.71500	111.08059	7.71500	111.05762				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.56653				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.38492				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.17418				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			9.53000	104.52915	9.53000	104.50256				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.79011				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	102.09248				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	102.15545				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	102.04299				0.00	0	2,000,000,000
Total GRT25G SPOT										0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For GRT25G									0.00	0	2,000,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	103.00415			0.00	0	0
Total GRT26G SPOT									0.00	0	0
Total For GRT26G									0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.30212			0.00	0	0
Total GRT27 SPOT									0.00	0	0
Total For GRT27									0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	101.53510			0.00	0	0
Total GRT28 SPOT									0.00	0	0
Total For GRT28									0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.57320			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	102.03608			0.00	0	0
Total GRT30 SPOT									0.00	0	0
Total For GRT30									0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	99.79233			0.00	0	0
Total GRT31 SPOT									0.00	0	0
Total For GRT31									0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	100.63974			0.00	0	0
Total GRT32 SPOT									0.00	0	0
Total For GRT32									0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	100.84871			0.00	0	0
Total GRT33 SPOT									0.00	0	0
Total For GRT33									0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	100.99365			0.00	0	0
Total GRT34 SPOT									0.00	0	0
Total For GRT34									0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	101.78228			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	101.16113			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	100.40533			0.00	0	0
Total GRT39 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 GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	99.95956				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	100.15598				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	99.95755				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H6T3U On 03/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T3U SPOT										0.00	0	0
Total For H6T3U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T5U SPOT										0.00	0	0
Total For H7T5U										0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T2U SPOT										0.00	0	0
Total For H8T2U										0.00	0	0
HC2T4 On 26/02/2020 Spot Bond					0.00000	102.68918				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	101.78667				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

Contract 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 HIL02U										0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.89060				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.90139				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	101.32299				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.22680				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.61991				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	101.84558				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	101.66481				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	103.17400	10.00000	103.14700				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	99.95132				0.00	0	0
Total HPF06 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 HPF06									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.21037			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	101.16373			0.00	0	0
Total HPF12 SPOT									0.00	0	0
Total For HPF12									0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	101.42089			0.00	0	0
Total HPF13 SPOT									0.00	0	0
Total For HPF13									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			6.70000	101.82824	6.70000	101.81010			0.00	0	0
Total HWAY20 SPOT									0.00	0	0
Total For HWAY20									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	72.49881	100.00000	72.36177			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			4.02000	292.85699	4.02000	292.81624			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			4.21000	4.21000	4.21000	293.87958			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			4.68000	76.44533	4.68000	93.77195			0.00	0	0
Total HWAY33 SPOT									0.00	0	0
Total For HWAY33									0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			10.87500	88.76463	10.87500	88.73880		5,872,500,000,000.00	540,000,000	751,700,000	
Total HWAY34 SPOT								5,872,500,000,000.00	540,000,000	751,700,000	
Total For HWAY34								5,872,500,000,000.00	540,000,000	751,700,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	9.65069	100.00000	9.62921		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			10.88500	88.37228	10.88500	88.34655		2,612,400,000,000.00	240,000,000	2,628,700,000	
Total HWAY35 SPOT								2,612,400,000,000.00	240,000,000	2,628,700,000	
Total For HWAY35								2,612,400,000,000.00	240,000,000	2,628,700,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	9.65028	100.00000	9.62880		0.00	0	0	
Total HWAY35/R209 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 HWAY35/R209									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	101.07638			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.70915			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	99.79103			0.00	0	0
Total HWF13 SPOT									0.00	0	0
Total For HWF13									0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700			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			3.45000	136.74810	3.49500	136.44570		915,411,704,355,000.00	265,336,725,900	278,391,192,300	
Total I2025 SPOT								15,411,704,355,000.00	265,336,725,900	278,391,192,300	
Total For I2025								15,411,704,355,000.00	265,336,725,900	278,391,192,300	
I2029 On 31/03/2029 Spot Bond			3.71000	101.28621	3.71000	101.27296		317,494,502,801,000.00	85,578,033,100	109,145,456,000	
Total I2029 SPOT								17,494,502,801,000.00	85,578,033,100	109,145,456,000	
Total For I2029								17,494,502,801,000.00	85,578,033,100	109,145,456,000	
I2033 On 28/02/2033 Spot Bond			3.85000	99.52245	3.85000	99.50894		54,971,506,975,000.00	14,278,313,500	56,582,384,500	
Total I2033 SPOT								14,971,506,975,000.00	14,278,313,500	56,582,384,500	
Total For I2033								14,971,506,975,000.00	14,278,313,500	56,582,384,500	
I2038 On 31/01/2038 Spot Bond			3.89000	115.57283	3.92000	115.06983		706,632,024,363,000.00	181,653,476,700	198,060,796,900	
Total I2038 SPOT								16,632,024,363,000.00	181,653,476,700	198,060,796,900	
Total For I2038								16,632,024,363,000.00	181,653,476,700	198,060,796,900	
I2046 On 31/03/2046 Spot Bond			3.93000	107.10918	3.93000	107.09455		175,224,558,288,000.00	44,586,401,600	124,974,506,600	
Total I2046 SPOT								15,224,558,288,000.00	44,586,401,600	124,974,506,600	
Total For I2046								15,224,558,288,000.00	44,586,401,600	124,974,506,600	
I2050 On 31/12/2050 Spot Bond			3.91000	109.80424	3.91500	109.68190		571,219,523,174,510.00	146,091,949,661	269,573,531,800	
Total I2050 SPOT								11,219,523,174,510.00	146,091,949,661	269,573,531,800	
Total For I2050								11,219,523,174,510.00	146,091,949,661	269,573,531,800	
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	

Contract 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 IB107U										0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB139U SPOT										0.00	0	0
Total For IB139U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	99.87599				0.00	0	0
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			7.65500	7.65500	7.65500	105.02374				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	100.18122				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.75994				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.47339				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.97000	293.35323	3.97000	293.31278				0.00	0	0
Total IBL109 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 IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.65168				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	100.06492				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	99.93985				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	100.21368				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	99.93793				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.33579				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.57593				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	100.02061				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.83317				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	100.21740				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	100.08172				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	101.04262				0.00	0	0
Total IBL127 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 IBL127									0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.85274			0.00	0	0
Total IBL128 SPOT									0.00	0	0
Total For IBL128									0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	101.95345			0.00	0	0
Total IBL129 SPOT									0.00	0	0
Total For IBL129									0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.80738			0.00	1,336,000,000	668,000,000
Total IBL130 SPOT									0.00	1,336,000,000	668,000,000
Total For IBL130									0.00	1,336,000,000	668,000,000
IBL131 On 07/08/2020 Spot Bond					0.00000	100.22665			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	100.13587			0.00	0	0
Total IBL132 SPOT									0.00	0	0
Total For IBL132									0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	101.50864			0.00	0	0
Total IBL133 SPOT									0.00	0	0
Total For IBL133									0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	100.70470			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	99.87040			0.00	0	0
Total IBL135 SPOT									0.00	0	0
Total For IBL135									0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	99.87608			0.00	0	0
Total IBL136 SPOT									0.00	0	0
Total For IBL136									0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	100.65084			0.00	0	0
Total IBL137 SPOT									0.00	0	0
Total For IBL137									0.00	0	0
IBL138 On 21/01/2026 Spot Bond					0.00000	100.65991			0.00	0	0
Total IBL138 SPOT									0.00	0	0
Total For IBL138									0.00	0	0
IBL140 On 14/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	20,000,000,000	20,000,000,000
Total IBL140 SPOT									10,000,000,000,000.00	20,000,000,000	20,000,000,000

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 For IBL140										10,000,000,000,000.00	20,000,000,000	20,000,000,000
IBL36 On 31/01/2022 Spot Bond			3.22000	3.22000	3.22000	160.75201				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.25500	101.23001	7.25500	101.21052				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			8.30000	106.58830	8.30000	106.56449				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.74282				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			3.34000	160.40940	3.34000	160.38993				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	100.34455				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	100.59286				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			8.39000	106.32921	8.39000	106.30520				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	100.89223				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			7.23500	106.18182	7.23500	106.16109				0.00	0	0
Total IBL88 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 IBL88										0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	45.18310	100.00000	45.08256				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	99.80404				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.63655				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.70032				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	9.20381	100.00000	9.18355				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			7.13000	103.49851	7.13000	103.47870				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			8.73000	105.39655	8.73000	105.37181				0.00	0	1,382,995,400
Total IDCG06 SPOT										0.00	0	1,382,995,400
Total For IDCG06										0.00	0	1,382,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.55451				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			9.62000	113.62751	9.62000	113.90003				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.77473				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			9.33000	109.48757	9.33000	109.46029				0.00	0	0
Total IDCG11 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 IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.89716				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	101.17304				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	100.12865				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	100.77689				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	100.93128				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	100.18276				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.53178				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	102.01022				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.35258				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.40312				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.50182				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.46442				0.00	0	0
Total IDCG23 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 IDCG23										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.48660				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.59158	100.00000	7.57477				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			8.23000	103.58386	8.23000	103.56104				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.39500	104.53316	7.39500	104.51243				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 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
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

Contract 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 IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN415U SPOT										0.00	0	0
Total For IN415U										0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0

Contract 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 IN425U										0.00	0	0
ING196 On 30/06/2021 Spot Bond					0.00000	66.84659				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.90672				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.42566				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2021 Spot Bond					0.00000	101.83608				0.00	0	20,000,000
Total ING383 SPOT										0.00	0	20,000,000
Total For ING383										0.00	0	20,000,000
ING384 On 30/09/2021 Spot Bond					0.00000	88.19761				0.00	0	30,000,000
Total ING384 SPOT										0.00	0	30,000,000
Total For ING384										0.00	0	30,000,000
INLV01 On 12/08/2024 Spot Bond					0.00000	100.35247				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	101.40084				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	101.46176				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			9.53500	103.22865	9.53500	103.20223				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	106.37839				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total IPF01/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 IPF01/JIBAR									0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.78908			0.00	0	0
Total IPF13 SPOT									0.00	0	0
Total For IPF13									0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.62111			0.00	0	0
Total IPF15 SPOT									0.00	0	0
Total For IPF15									0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.52745			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	101.34255			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	101.35804			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	101.37353			0.00	0	0
Total IPF19 SPOT									0.00	0	0
Total For IPF19									0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.45555			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	102.08026			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.50987			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.29619			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.83335			0.00	0	0
Total IPF25 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 IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.18052				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	100.18246				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	101.25215				0.00	0	60,000,000
Total IPF30 SPOT										0.00	0	60,000,000
Total For IPF30										0.00	0	60,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	101.66492				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	101.14663				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	101.61510				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPFC29 On 24/04/2020 Spot Bond					0.00000	100.48034				0.00	0	0
Total IPFC29 SPOT										0.00	0	0
Total For IPFC29										0.00	0	0
IPL8/JIF On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.14267	2.75000	100.13516				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			6.98000	149.03652	6.98000	149.00400				0.00	0	0
Total IV019 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 IV019										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	101.86385				0.00	0	0
Total IV031 SPOT										0.00	0	0
Total For IV031										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	101.36700				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			9.43500	103.04157	9.43500	103.01547				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	106.62654				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	103.97148				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.75230				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			5.44000	5.44000	5.44000	154.21838				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	105.06262				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			9.66000	108.04279	9.66000	108.01478				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	103.95833				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			9.67500	9.67500	9.67500	107.48217				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.52944				0.00	0	0
Total IV044 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 IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.14000	158.02496	4.14000	158.00238				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	103.57117				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	101.84790				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV168U SPOT										0.00	0	0
Total For IV168U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.68000	163.06182	5.68000	163.03190				0.00	0	0
Total IV19A 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 IV19A										0.00	0	0
IVA983 On 20/02/2020 Spot Bond			6.95000	6.95000	6.95000	99.86689				0.00	0	0
Total IVA983 SPOT										0.00	0	0
Total For IVA983										0.00	0	0
IVA985 On 05/03/2020 Spot Bond			6.95000	6.95000	6.95000	99.60173				0.00	0	0
Total IVA985 SPOT										0.00	0	0
Total For IVA985										0.00	0	0
IVA987 On 19/03/2020 Spot Bond			6.95000	6.95000	6.95000	99.33797				0.00	0	0
Total IVA987 SPOT										0.00	0	0
Total For IVA987										0.00	0	0
IVA990 On 09/04/2020 Spot Bond			7.00000	7.00000	7.00000	98.93744				0.00	0	0
Total IVA990 SPOT										0.00	0	0
Total For IVA990										0.00	0	0
IVA991 On 16/04/2020 Spot Bond			7.00000	7.00000	7.00000	98.80620				0.00	0	0
Total IVA991 SPOT										0.00	0	0
Total For IVA991										0.00	0	0
IVA992 On 23/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.65665				0.00	0	0
Total IVA992 SPOT										0.00	0	0
Total For IVA992										0.00	0	0
IVA993 On 30/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.52430				0.00	0	0
Total IVA993 SPOT										0.00	0	0
Total For IVA993										0.00	0	0
IVA994 On 07/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.39230				0.00	0	0
Total IVA994 SPOT										0.00	0	0
Total For IVA994										0.00	0	0
IVA995 On 14/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.26065				0.00	0	0
Total IVA995 SPOT										0.00	0	0
Total For IVA995										0.00	0	0
IVA996 On 20/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.14809				0.00	0	0
Total IVA996 SPOT										0.00	0	0
Total For IVA996										0.00	0	0
IVA997 On 25/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA997 SPOT										0.00	0	0
Total For IVA997										0.00	0	0
IVA998 On 04/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA998 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 IVA998										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				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	101.21332				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			7.30500	103.38483	7.30500	103.36445				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	101.36577				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	100.26960				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			8.15500	106.52234	8.15500	106.49908				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	101.28122				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.30156				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	101.74594				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	101.63796				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	101.28800				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	101.09555				0.00	0	0
Total IVC109 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 IVC109									0.00	0	0
IVC110 On 19/05/2021 Spot Bond			7.80500	104.73898	7.80500	104.71695			0.00	0	0
Total IVC110 SPOT									0.00	0	0
Total For IVC110									0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	99.97926			0.00	0	0
Total IVC111 SPOT									0.00	0	0
Total For IVC111									0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.58701			0.00	0	0
Total IVC114 SPOT									0.00	0	0
Total For IVC114									0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.62583			0.00	0	0
Total IVC116 SPOT									0.00	0	0
Total For IVC116									0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	100.49884			0.00	0	0
Total IVC134 SPOT									0.00	0	0
Total For IVC134									0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.54490			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	100.92276			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	102.04467			0.00	0	0
Total IVC137 SPOT									0.00	0	0
Total For IVC137									0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	100.88539			0.00	0	0
Total IVC140 SPOT									0.00	0	0
Total For IVC140									0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.82203			0.00	0	0
Total IVC144 SPOT									0.00	0	0
Total For IVC144									0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.68546			0.00	0	0
Total IVC145 SPOT									0.00	0	0
Total For IVC145									0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.75266			0.00	0	0
Total IVC146 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 IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	101.32712				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	102.60562				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	102.51266				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	101.84348				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	100.27703				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.59859				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	99.81225				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	101.04900				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	101.21679				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	100.98283				0.00	0	0
Total IVC160 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 IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	100.20174				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	100.02094				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	101.54469				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	101.33172				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	101.26895				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U 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 IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	100.88118			0.00	0	0
Total IVF407 SPOT									0.00	0	0
Total For IVF407									0.00	0	0
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVF80U SPOT									0.00	0	0
Total For IVF80U									0.00	0	0
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JAS03U SPOT									0.00	0	0
Total For JAS03U									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.67829			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	101.27444			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			7.51000	107.44307	7.51000	107.42143		2,988,980,000,000.00	398,000,000	199,000,000	
Total KAP007 SPOT								2,988,980,000,000.00	398,000,000	199,000,000	
Total For KAP007								2,988,980,000,000.00	398,000,000	199,000,000	
KAP009 On 24/05/2020 Spot Bond					0.00000	99.86714			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.67696			0.00	0	500,000,000
Total KAP010 SPOT									0.00	0	500,000,000
Total For KAP010									0.00	0	500,000,000
KAP012 On 01/12/2022 Spot Bond					0.00000	101.89791			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	99.97723			0.00	0	8,000,000,000
Total KAP013 SPOT									0.00	0	8,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For KAP013									0.00	0	8,000,000,000
KAP01 On 19/07/2024 Spot Bond					0.00000	100.65694			0.00	0	0
Total KAP014 SPOT									0.00	0	0
Total For KAP014									0.00	0	0
KAP01 On 01/11/2024 Spot Bond					0.00000	100.33768			0.00	0	0
Total KAP015 SPOT									0.00	0	0
Total For KAP015									0.00	0	0
KAP01 On 29/04/2022 Spot Bond					0.00000	100.44840			0.00	0	0
Total KAP016 SPOT									0.00	0	0
Total For KAP016									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.30863			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB00 On 05/08/2020 Spot Bond					0.00000	100.75239			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			9.32000	126.67977	9.32000	126.64807			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK12L On 25/02/2020 Spot Bond			9.71000	99.84063	9.71000	99.81413			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	103.74425			0.00	0	500,000,000
Total LBK15 SPOT									0.00	0	500,000,000
Total For LBK15									0.00	0	500,000,000
LBK17 On 22/03/2020 Spot Bond					0.00000	101.47244			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	104.31055			0.00	500,000,000	500,000,000
Total LBK18 SPOT									0.00	500,000,000	500,000,000
Total For LBK18									0.00	500,000,000	500,000,000
LBK20 On 08/06/2022 Spot Bond			7.84000	106.89203	7.84000	106.86956			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	102.28860			0.00	0	0
Total LBK22 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 LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	103.66356				0.00	0	5,000,000,000
Total LBK23 SPOT										0.00	0	5,000,000,000
Total For LBK23										0.00	0	5,000,000,000
LBK24 On 10/10/2024 Spot Bond			8.22000	111.54302	8.22000	111.51847				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	101.62706				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	103.28019				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.09500	105.34093	10.09500	105.31243				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			7.96500	106.93055	7.96500	106.90773				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	101.36848				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	102.02169				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	100.18798				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	102.36019				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	101.56522				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	101.18743				0.00	0	0
Total LBK36 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 LBK36										0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	101.28807				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LBK38 On 16/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			132,516,114,600,000.00	51,325,161,146	53,162,601,946	
Total LBK38 SPOT									32,516,114,600,000.00	51,325,161,146	53,162,601,946	
Total For LBK38									32,516,114,600,000.00	51,325,161,146	53,162,601,946	
LGL04 On 14/08/2020 Spot Bond			6.88500	101.20356	6.88500	101.18509			0.00	0	0	0
Total LGL04 SPOT									0.00	0	0	0
Total For LGL04									0.00	0	0	0
LGL05 On 12/12/2021 Spot Bond					0.00000	103.67191			0.00	0	310,000,000	
Total LGL05 SPOT									0.00	0	310,000,000	
Total For LGL05									0.00	0	310,000,000	
LGL06 On 04/10/2022 Spot Bond			8.24000	108.36689	8.24000	108.34298			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	103.06394			0.00	0	60,000,000	
Total LGL07 SPOT									0.00	0	60,000,000	
Total For LGL07									0.00	0	60,000,000	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.17214			0.00	12,600,000,000	3,150,000,000	
Total LGL08 SPOT									0.00	12,600,000,000	3,150,000,000	
Total For LGL08									0.00	12,600,000,000	3,150,000,000	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.07860			0.00	0	0	0
Total LGL09 SPOT									0.00	0	0	0
Total For LGL09									0.00	0	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	101.01658			0.00	0	0	0
Total LGL10 SPOT									0.00	0	0	0
Total For LGL10									0.00	0	0	0
LHC13U On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
Total LHC13U SPOT									0.00	0	0	0
Total For LHC13U									0.00	0	0	0
LHC14U On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
Total LHC14U SPOT									0.00	0	0	0
Total For LHC14U									0.00	0	0	0
LHC15U On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	0
Total LHC15U SPOT									0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For LHC15U									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.08151			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	100.06059			0.00	0	0
Total LHL27 SPOT									0.00	0	0
Total For LHL27									0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.07951			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	102.07720			0.00	0	0
Total LHL29 SPOT									0.00	0	0
Total For LHL29									0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	100.54822			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	99.80806			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	99.80439			0.00	0	0
Total LOM04 SPOT									0.00	0	0
Total For LOM04									0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.95846			0.00	0	0
Total LRFA3 SPOT									0.00	0	0
Total For LRFA3									0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.95737			0.00	0	0
Total LRFB3 SPOT									0.00	0	0
Total For LRFB3									0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.95656			0.00	0	0
Total LRFC3 SPOT									0.00	0	0
Total For LRFC3									0.00	0	0
MAQ17 On 14/02/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ171 SPOT									0.00	0	0
Total For MAQ171									0.00	0	0
MAQ17 On 28/02/2020 Spot Bond					0.00000	99.80626			0.00	0	0
Total MAQ173 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 MAQ173										0.00	0	0
MAQ17 On 09/03/2020 Spot Bond					0.00000	99.61201				0.00	0	0
Total MAQ176 SPOT										0.00	0	0
Total For MAQ176										0.00	0	0
MAQ18 On 14/04/2020 Spot Bond					0.00000	98.91482				0.00	0	0
Total MAQ182 SPOT										0.00	0	0
Total For MAQ182										0.00	0	0
MAQ18 On 21/02/2020 Spot Bond					0.00000	99.94500				0.00	0	0
Total MAQ183 SPOT										0.00	0	0
Total For MAQ183										0.00	0	0
MAQ18 On 13/03/2020 Spot Bond					0.00000	99.55203				0.00	0	0
Total MAQ184 SPOT										0.00	0	0
Total For MAQ184										0.00	0	0
MBC27 On 29/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC27U SPOT										0.00	0	0
Total For MBC27U										0.00	0	0
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC28U SPOT										0.00	0	0
Total For MBC28U										0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	101.25634				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	100.06940				0.00	0	6,000,000,000
Total MBF057 SPOT										0.00	0	6,000,000,000
Total For MBF057										0.00	0	6,000,000,000
MBF05: On 21/05/2021 Spot Bond					0.00000	100.15471				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	100.01962				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06: On 07/06/2020 Spot Bond					0.00000	101.50002				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	101.62776				0.00	0	10,000,000,000
Total MBF063 SPOT										0.00	0	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF063										0.00	0	10,000,000,000
MBF06: On 30/09/2020 Spot Bond					0.00000	101.13068				0.00	0	1,200,000,000
Total MBF064 SPOT										0.00	0	1,200,000,000
Total For MBF064										0.00	0	1,200,000,000
MBF06: On 30/09/2022 Spot Bond					0.00000	101.06846				0.00	0	0
Total MBF065 SPOT										0.00	0	0
Total For MBF065										0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	100.83314				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	99.83865				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	100.32634				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	99.88001				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04: On 23/02/2023 Spot Bond					0.00000	99.87759				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04: On 13/04/2021 Spot Bond					0.00000	100.82632				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	100.46740				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04: On 27/07/2023 Spot Bond					0.00000	100.47092				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	101.17405				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	101.18844				0.00	0	0
Total MBP045 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 MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	99.86970				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	99.83959				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	101.17407				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	101.18846				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	99.88136				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MIII03 On 28/08/2023 Spot Bond					0.00000	117.05603				0.00	0	0
Total MIII03 SPOT										0.00	0	0
Total For MIII03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			7.24000	107.14446	7.24000	107.12353				0.00	0	100,000,000
Total MMIG02 SPOT										0.00	0	100,000,000
Total For MMIG02										0.00	0	100,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	102.35349				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			10.79000	10.79000	10.79000	102.25184				0.00	0	140,000,000
Total MMIG04 SPOT										0.00	0	140,000,000
Total For MMIG04										0.00	0	140,000,000
MMIG0 On 12/08/2022 Spot Bond			8.25000	105.95388	8.25000	105.93035				0.00	0	1,380,000,000
Total MMIG05 SPOT										0.00	0	1,380,000,000
Total For MMIG05										0.00	0	1,380,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.91541				0.00	0	60,000,000
Total MMIG06 SPOT										0.00	0	60,000,000
Total For MMIG06										0.00	0	60,000,000
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.47898				0.00	0	0
Total MMIG07 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 MMIG07										0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	101.66095				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			8.86000	103.94137	8.86000	103.91674				0.00	0	0
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	117.16678				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	101.33402				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	102.36724				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.38979				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	102.45068				0.00	500,000,000	1,000,000,000
Total MTN09 SPOT										0.00	500,000,000	1,000,000,000
Total For MTN09										0.00	500,000,000	1,000,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	103.14127				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	102.34462				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	102.66182				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.85536				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	100.17624				0.00	0	0
Total MTN14 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 MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	100.18047				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	99.79152				0.00	0	500,000,000
Total MTN16 SPOT										0.00	0	500,000,000
Total For MTN16										0.00	0	500,000,000
MTN17 On 30/05/2024 Spot Bond					0.00000	99.78500				0.00	0	5,000,000,000
Total MTN17 SPOT										0.00	0	5,000,000,000
Total For MTN17										0.00	0	5,000,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	99.77731				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	101.67437				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	101.77244				0.00	0	710,000,000
Total MTN20 SPOT										0.00	0	710,000,000
Total For MTN20										0.00	0	710,000,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.20450				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.53878				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

Contract 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 MWA4U										0.00	0	0
MWAR On 22/02/2021 Spot Bond					0.00000	99.86640				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	99.86807				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	99.86807				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	101.40385				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.50023				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.52051				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.49066				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.76748				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	103.03793				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	101.29675				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	101.36523				0.00	0	0
Total N7B25 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 N7B25									0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	101.60482			0.00	0	0
Total N7C25 SPOT									0.00	0	0
Total For N7C25									0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	101.80835			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	101.99538			0.00	0	0
Total N7E25 SPOT									0.00	0	0
Total For N7E25									0.00	0	0
NAM01 On 19/11/2022 Spot Bond			7.78000	103.23504	7.78000	103.21340			0.00	0	110,000,000
Total NAM01 SPOT									0.00	0	110,000,000
Total For NAM01									0.00	0	110,000,000
NAM02 On 29/06/2020 Spot Bond			6.77500	102.30976	6.77500	102.29122		745,250,000,000.00	110,000,000	0	0
Total NAM02 SPOT								745,250,000,000.00	110,000,000	0	0
Total For NAM02								745,250,000,000.00	110,000,000	0	0
NAM03 On 01/08/2023 Spot Bond			8.24000	105.85959	8.24000	105.83611			0.00	0	0
Total NAM03 SPOT									0.00	0	0
Total For NAM03									0.00	0	0
NAM04 On 01/08/2026 Spot Bond			9.78000	103.94110	9.78000	103.91384			0.00	0	0
Total NAM04 SPOT									0.00	0	0
Total For NAM04									0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	100.68629			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	100.59110			0.00	0	0
Total NBG02G SPOT									0.00	0	0
Total For NBG02G									0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	100.41863			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	100.46624			0.00	0	0
Total NBG04G SPOT									0.00	0	0
Total For NBG04G									0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	100.47392			0.00	0	0
Total NBG05G 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 NBG05G									0.00	0	0
NBK11/ On 28/11/2020 Spot Bond			6.98000	103.44878	6.98000	103.42929			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			6.94500	106.42336	6.94500	106.40340			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12/ On 19/03/2021 Spot Bond			9.38000	103.92822	9.38000	103.90205			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			8.04000	109.85739	8.04000	109.83361			0.00	0	0
Total NBK13A SPOT									0.00	0	0
Total For NBK13A									0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			6.85500	104.48775	6.85500	104.46850			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			7.10500	103.24903	7.10500	103.22923			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/ On 12/02/2025 Spot Bond			7.99000	106.04151	7.99000	106.01869			0.00	0	370,000,000
Total NBK16A SPOT									0.00	0	370,000,000
Total For NBK16A									0.00	0	370,000,000
NBK17/ On 22/04/2026 Spot Bond			8.24000	111.38468	8.24000	111.36011			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			7.00000	102.60324	7.00000	102.58394			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			7.63500	106.21128	7.63500	106.18953			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			8.24500	112.44844	8.24500	112.42362			0.00	0	460,000,000
Total NBK20A SPOT									0.00	0	460,000,000
Total For NBK20A									0.00	0	460,000,000
NBK20I On 25/06/2021 Spot Bond					0.00000	101.61695			0.00	0	0
Total NBK20B 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 NBK20B										0.00	0	0
NBK21, On 21/07/2022 Spot Bond			9.29000	107.90212	9.29000	107.87519				0.00	0	1,270,000,000
Total NBK21A SPOT										0.00	0	1,270,000,000
Total For NBK21A										0.00	0	1,270,000,000
NBK22, On 19/11/2022 Spot Bond			7.62000	108.49295	7.62000	108.47066				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23, On 19/11/2025 Spot Bond			9.05000	109.87453	9.05000	109.84781				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK24, On 19/11/2027 Spot Bond			9.03000	113.18745	9.03000	113.15999				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	100.15529				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25, On 17/02/2023 Spot Bond			7.94000	7.94000	7.94000	107.15920				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	103.19941				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26, On 10/05/2023 Spot Bond			100.00000	19.92178	100.00000	19.87745				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	103.63963				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			9.34000	111.46035	9.34000	111.43240				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28, On 02/08/2023 Spot Bond			7.58000	107.72308	7.58000	107.70106				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	100.41467				0.00	0	0
Total NBK28B 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 NBK28B										0.00	0	0
NBK29 On 31/07/2026 Spot Bond			8.78000	108.87074	8.78000	108.84504				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30 On 20/02/2024 Spot Bond			7.57500	106.85553	7.57500	106.83395				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	100.81409				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31 On 09/11/2023 Spot Bond			7.64000	108.25370	7.64000	108.23140				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.02205				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.19280				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	101.71299				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	104.78236				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	101.33500				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			10.55500	10.55500	10.55500	62.45433				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	104.58939				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	99.96368				0.00	0	0
Total NBK41B 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 NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	100.75137				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	101.97804				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	100.25759				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	100.81858				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	101.12603				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	101.75829				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	100.28003				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	100.49460				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	100.54137				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	100.13685				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	99.97271				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	100.31778				0.00	0	0
Total NBK53B 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 NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	99.93581				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	100.90983				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBK5 On 01/08/2022 Spot Bond					0.00000	100.31833				0.00	0	0
Total NBK55 SPOT										0.00	0	0
Total For NBK55										0.00	0	0
NBK5 On 01/08/2024 Spot Bond					0.00000	100.32396				0.00	0	0
Total NBK56 SPOT										0.00	0	0
Total For NBK56										0.00	0	0
NBK5 On 01/08/2026 Spot Bond					0.00000	100.32831				0.00	0	0
Total NBK57 SPOT										0.00	0	0
Total For NBK57										0.00	0	0
NBK5 On 01/08/2029 Spot Bond					0.00000	100.65887				0.00	0	0
Total NBK58 SPOT										0.00	0	0
Total For NBK58										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.47453				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.72500	107.52360	9.72500	107.49556				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.46638				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.76000	106.77367	9.76000	106.74573				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.47453				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.48746			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.50376			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.45236			0.00	0	0
Total NCLN94 SPOT									0.00	0	0
Total For NCLN94									0.00	0	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	99.99995			0.00	0	0
Total NDAL01 SPOT									0.00	0	0
Total For NDAL01									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED03U SPOT									0.00	0	0
Total For NED03U									0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED05U SPOT									0.00	0	0
Total For NED05U									0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED06U SPOT									0.00	0	0
Total For NED06U									0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED07U SPOT									0.00	0	0
Total For NED07U									0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09I 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
NED10I 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
NED11I 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
NED12I On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	102.22348				0.00	0	560,000,000
Total NED19 SPOT										0.00	0	560,000,000
Total For NED19										0.00	0	560,000,000
NED20 On 01/07/2020 Spot Bond			7.34000	102.89304	7.34000	102.87290				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1 On 21/05/2021 Spot Bond					0.00000	105.15469				0.00	0	1,725,000,000
Total NEDT1A SPOT										0.00	0	1,725,000,000
Total For NEDT1A										0.00	0	1,725,000,000
NEDT1I On 26/11/2021 Spot Bond					0.00000	109.18465				0.00	0	205,000,000
Total NEDT1B SPOT										0.00	0	205,000,000
Total For NEDT1B										0.00	0	205,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	105.19974				0.00	0	600,000,000
Total NGL01 SPOT										0.00	0	600,000,000
Total For NGL01										0.00	0	600,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	106.01701				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	102.43760				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	105.64801				0.00	0	1,245,000,000

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 NGL04 SPOT										0.00	0	1,245,000,000
Total For NGL04										0.00	0	1,245,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	102.72002				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	103.44067				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	101.04848				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1/On 01/07/2022 Spot Bond					0.00000	106.59934				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1/On 20/10/2023 Spot Bond					0.00000	101.85557				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10/On 25/03/2024 Spot Bond					0.00000	104.15021				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NGT10/On 15/01/2025 Spot Bond					0.00000	102.03779				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	99.83063				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	103.61696	13.50000	103.57979				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	100.95136				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	100.99543				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	100.54318				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	100.62340				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	99.85991				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	99.83843				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	101.95693				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	101.75566				0.00	0	380,000,000
Total NHM013 SPOT										0.00	0	380,000,000
Total For NHM013										0.00	0	380,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	99.95264				0.00	0	420,000,000
Total NHM014 SPOT										0.00	0	420,000,000
Total For NHM014										0.00	0	420,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	101.87471				0.00	0	0
Total NHM015 SPOT										0.00	0	0
Total For NHM015										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.86000	4.86000	4.86000	202.13342				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			4.39000	4.39000	4.39000	178.48481				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			4.25000	4.25000	4.25000	131.75682				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			4.55000	4.55000	4.55000	94.61497				0.00	0	300,000,000

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 NI29 SPOT										0.00	0	300,000,000
Total For NI29										0.00	0	300,000,000
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	101.53138				0.00	0	0
Total NI38 SPOT										0.00	0	0
Total For NI38										0.00	0	0
NILB11 On 31/01/2025 Spot Bond			4.35500	4.35500	4.35500	131.11935				0.00	0	0
Total NILB11 SPOT										0.00	0	0
Total For NILB11										0.00	0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000				0.00	0	0
Total NILB12 SPOT										0.00	0	0
Total For NILB12										0.00	0	0
NILB13 On 31/01/2025 Spot Bond			4.74500	4.74500	4.74500	128.78212				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.53000	4.53000	4.53000	176.72849				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			5.24000	168.15122	5.24000	168.12234				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			4.78500	102.03720	4.78500	102.02085				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			6.68500	101.76736	6.68500	101.74923				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN010 On 01/10/2020 Spot Bond					0.00000	101.03323				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000
Total For NN010										0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	101.26039				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	101.52300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN013 SPOT										0.00	0	0
Total For NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	102.35140				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	101.26090				0.00	0	0
Total NN015 SPOT										0.00	0	0
Total For NN015										0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	101.25290				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	100.46460				0.00	0	0
Total NN019 SPOT										0.00	0	0
Total For NN019										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	114.71990				0.00	0	0
Total NN02 SPOT										0.00	0	0
Total For NN02										0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	100.52700				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	100.72690				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	101.23266				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN028U SPOT										0.00	0	0
Total For NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	99.86783				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN034 On 06/02/2026 Spot Bond					0.00000	100.27543				0.00	0	0
Total NN034 SPOT										0.00	0	0
Total For NN034										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	99.86641				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.63741				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.69296				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	106.78120				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF01(On 19/01/2021 Spot Bond					0.00000	105.29010				0.00	0	0
Total NNF010 SPOT										0.00	0	0
Total For NNF010										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	99.68616				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	99.68616				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	109.26570				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF05 On 21/02/2020 Spot Bond					0.00000	101.96756				0.00	0	0
Total NNF05 SPOT										0.00	0	0
Total For NNF05										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	106.63500				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	113.42690				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	113.29460				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	103.13430				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			8.32000	8.32000	8.32000	100.42804				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	99.91335				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	99.86907				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	99.86898				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	99.87444				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			7.51500	7.51500	7.51500	100.68410				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	99.86950				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	99.86260				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	99.86651				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			7.71500	7.71500	7.71500	100.68158				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	99.86266				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	99.84679				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02: On 31/10/2022 Spot Bond			7.43500	115.27518	7.43500	115.25206				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.10000	186.37254	4.10000	186.34621				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			9.96000	115.87144	9.96000	115.84068			42,909,672,000.00		4,308,200	6,413,979,300
Total NRA028 SPOT									42,909,672,000.00		4,308,200	6,413,979,300
Total For NRA028									42,909,672,000.00		4,308,200	6,413,979,300
NRA02: On 30/11/2028 Spot Bond			100.00000	14.72916	100.00000	14.69656				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.89143				0.00	0	90,000,000
Total NTC19 SPOT										0.00	0	90,000,000
Total For NTC19										0.00	0	90,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	100.88120				0.00	0	1,700,000,000
Total NTC20 SPOT										0.00	0	1,700,000,000
Total For NTC20										0.00	0	1,700,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	102.31068				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	100.41014				0.00	0	500,000,000
Total NTC22 SPOT										0.00	0	500,000,000
Total For NTC22										0.00	0	500,000,000
NTC23 On 15/02/2023 Spot Bond					0.00000	100.70941				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	101.17954				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	101.86430				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.71044				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	101.54296				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	101.55584				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	99.86503				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	101.66488				0.00	0	10,000,000
Total OML04 SPOT										0.00	0	10,000,000
Total For OML04										0.00	0	10,000,000
OML05 On 19/03/2020 Spot Bond			7.38000	7.38000	7.38000	104.24766				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			7.94000	108.80556	7.94000	108.78228			110,366,000,000,000.00	13,900,000,000	8,450,000,000	
Total OML06 SPOT									10,366,000,000,000.00	13,900,000,000	8,450,000,000	
Total For OML06									10,366,000,000,000.00	13,900,000,000	8,450,000,000	
OML07 On 19/03/2025 Spot Bond			9.78000	109.20444	9.78000	109.17579			0.00	0	1,450,000,000	
Total OML07 SPOT									0.00	0	1,450,000,000	
Total For OML07									0.00	0	1,450,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	102.32104			0.00	0	0	
Total OML08 SPOT									0.00	0	0	
Total For OML08									0.00	0	0	
OML09 On 14/09/2022 Spot Bond			8.24000	110.75976	8.24000	110.73519			0.00	0	1,000,000,000	
Total OML09 SPOT									0.00	0	1,000,000,000	
Total For OML09									0.00	0	1,000,000,000	
OML10 On 14/09/2025 Spot Bond			9.78000	111.52901	9.78000	111.49975			0.00	0	920,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML10 SPOT										0.00	0	920,000,000
Total For OML10										0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	101.92699				0.00	0	0
Total OML11 SPOT										0.00	0	0
Total For OML11										0.00	0	0
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBL51U SPOT										0.00	0	0
Total For PBL51U										0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.63377				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	99.78838				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	99.79375				0.00	0	0
Total PMM50 SPOT										0.00	0	0
Total For PMM50										0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	99.78024				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	100.98449				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	100.24743				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total PMM54 SPOT									0.00	0	0
Total For PMM54									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	99.95842			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	99.95650			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	99.95267			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	99.95212			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	99.95157			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			7.94500	114.97815	7.98000	114.75677			016,847,056,650,000.00	2,141,830,970,000	1,569,802,645,600
Total R186 SPOT									16,847,056,650,000.00	141,830,970,000	569,802,645,600
Total For R186									16,847,056,650,000.00	141,830,970,000	569,802,645,600
R197 On 07/12/2023 Spot Bond			2.87000	304.53183	2.90000	304.18705			254,354,815,918,000.00	88,625,371,400	68,875,942,200
Total R197 SPOT									4,354,815,918,000.00	88,625,371,400	68,875,942,200
Total For R197									4,354,815,918,000.00	88,625,371,400	68,875,942,200
R202 On 07/12/2033 Spot Bond			3.87500	224.44474	3.86000	224.77605			632,787,793,337,500.00	163,300,075,700	244,932,128,300
Total R202 SPOT									12,787,793,337,500.00	163,300,075,700	244,932,128,300
Total For R202									12,787,793,337,500.00	163,300,075,700	244,932,128,300
R2023 On 28/02/2023 Spot Bond			6.60500	102.90410	6.64000	102.78926			016,230,902,358,000.00	1,213,660,999,600	1,985,427,725,100
Total R2023 SPOT									16,230,902,358,000.00	213,660,999,600	985,427,725,100
Total For R2023									16,230,902,358,000.00	213,660,999,600	985,427,725,100
R2030 On 31/01/2030 Spot Bond			8.88500	94.64370	8.88500	94.62109			094,525,366,504,500.00	1,361,229,641,700	1,369,364,648,700
Total R2030 SPOT									14,525,366,504,500.00	361,229,641,700	369,364,648,700
Total For R2030									14,525,366,504,500.00	361,229,641,700	369,364,648,700
R2032 On 31/03/2032 Spot Bond			9.31500	95.54658	9.31500	95.52282			892,692,207,244,500.00	417,895,030,300	776,482,162,700
Total R2032 SPOT									12,692,207,244,500.00	417,895,030,300	776,482,162,700
Total For R2032									12,692,207,244,500.00	417,895,030,300	776,482,162,700
R2035 On 28/02/2035 Spot Bond			9.73500	93.06861	9.73500	93.04418			829,126,756,721,000.00	187,891,808,600	1,042,254,381,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2035 SPOT									29,126,756,721,000.00	187,891,808,600	042,254,381,800
Total For R2035									29,126,756,721,000.00	187,891,808,600	042,254,381,800
R2037 On 31/01/2037 Spot Bond			9.93500	88.78288	9.93500	88.75923			799,503,671,837,500.00	382,436,202,500	838,095,727,100
Total R2037 SPOT									19,503,671,837,500.00	382,436,202,500	338,095,727,100
Total For R2037									19,503,671,837,500.00	382,436,202,500	338,095,727,100
R2040 On 31/01/2040 Spot Bond			10.07000	91.33088	10.07000	91.30624			020,026,709,092,000.00	101,293,615,600	458,760,646,000
Total R2040 SPOT									20,026,709,092,000.00	101,293,615,600	458,760,646,000
Total For R2040									20,026,709,092,000.00	101,293,615,600	458,760,646,000
R2044 On 31/01/2044 Spot Bond			10.15000	87.94163	10.15000	87.91771			435,418,258,075,000.00	436,987,020,500	208,983,955,500
Total R2044 SPOT									15,418,258,075,000.00	436,987,020,500	208,983,955,500
Total For R2044									15,418,258,075,000.00	436,987,020,500	208,983,955,500
R2048 On 28/02/2048 Spot Bond			10.16000	86.77336	10.16000	86.74960			311,266,910,504,000.00	2,688,116,821,900	2,920,428,006,700
Total R2048 SPOT									11,266,910,504,000.00	688,116,821,900	320,428,006,700
Total For R2048									11,266,910,504,000.00	688,116,821,900	320,428,006,700
R208 On 31/03/2021 Spot Bond			6.50000	102.87352	6.50000	102.85554			527,105,800,000,000.00	81,093,200,000	251,779,506,100
Total R208 SPOT									27,105,800,000,000.00	81,093,200,000	251,779,506,100
Total For R208									27,105,800,000,000.00	81,093,200,000	251,779,506,100
R209 On 31/03/2036 Spot Bond			9.75000	74.25779	9.80500	73.89058			086,227,896,100,000.00	521,664,399,600	979,864,481,700
Total R209 SPOT									16,227,896,100,000.00	521,664,399,600	379,864,481,700
Total For R209									16,227,896,100,000.00	521,664,399,600	379,864,481,700
R210 On 31/03/2028 Spot Bond			3.68000	187.73116	3.68000	187.70672			331,523,683,600,000.00	90,087,957,500	56,338,156,400
Total R210 SPOT									11,523,683,600,000.00	90,087,957,500	56,338,156,400
Total For R210									11,523,683,600,000.00	90,087,957,500	56,338,156,400
R212 On 31/01/2022 Spot Bond			2.69000	162.38061	2.69000	162.36375			453,035,056,659,000.00	540,161,731,100	318,021,633,700
Total R212 SPOT									13,035,056,659,000.00	540,161,731,100	318,021,633,700
Total For R212									13,035,056,659,000.00	540,161,731,100	318,021,633,700
R213 On 28/02/2031 Spot Bond			9.07500	85.55960	9.12000	85.25971			247,743,737,535,000.00	357,878,097,800	555,937,242,900
Total R213 SPOT									17,743,737,535,000.00	357,878,097,800	555,937,242,900
Total For R213									17,743,737,535,000.00	357,878,097,800	555,937,242,900
R214 On 28/02/2041 Spot Bond			10.01000	69.27536	10.01000	69.25667			464,640,963,783,000.00	446,018,078,300	779,158,628,000
Total R214 SPOT									14,640,963,783,000.00	446,018,078,300	779,158,628,000
Total For R214									14,640,963,783,000.00	446,018,078,300	779,158,628,000
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RC002U SPOT										0.00	0	0
Total For RC002U										0.00	0	0
RC003L On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC003U SPOT										0.00	0	0
Total For RC003U										0.00	0	0
RC004L On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC004U SPOT										0.00	0	0
Total For RC004U										0.00	0	0
RC005L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC005U SPOT										0.00	0	0
Total For RC005U										0.00	0	0
RC006L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC006U SPOT										0.00	0	0
Total For RC006U										0.00	0	0
RC007L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC007U SPOT										0.00	0	0
Total For RC007U										0.00	0	0
RC008L On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC008U SPOT										0.00	0	0
Total For RC008U										0.00	0	0
RC009L On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC013U SPOT										0.00	0	0
Total For RC013U										0.00	0	0
RC014L On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC014U SPOT										0.00	0	0
Total For RC014U										0.00	0	0
RC015L On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RC015U SPOT										0.00	0	0
Total For RC015U										0.00	0	0
RC016I On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC016U SPOT										0.00	0	0
Total For RC016U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.27645				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.86587				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	101.30623				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	102.04610				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	102.80355				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.87963				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	101.58740				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	102.06216				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	100.26011				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	100.22299				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	100.34631				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1: On 22/03/2022 Spot Bond					0.00000	101.29768				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2: On 22/03/2024 Spot Bond					0.00000	101.33481				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2: On 22/03/2026 Spot Bond					0.00000	101.37347				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	101.19575				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2: On 22/08/2022 Spot Bond					0.00000	99.96745				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	100.05969				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB2: On 28/11/2024 Spot Bond					0.00000	99.78560				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4: On 04/06/2020 Spot Bond					0.00000	101.80232				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.41874				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	100.01961				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17I 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	101.20248				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20I On 05/07/2020 Spot Bond					0.00000	101.59849				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.97201				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	102.43929				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	102.33913				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60I On 09/03/2022 Spot Bond					0.00000	102.87886				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70I On 17/04/2022 Spot Bond					0.00000	101.26818				0.00	100,000,000	2,300,000,000
Total RED702 SPOT										0.00	100,000,000	2,300,000,000
Total For RED702										0.00	100,000,000	2,300,000,000
RED80 On 06/04/2021 Spot Bond					0.00000	101.48254				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	101.15147				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.38413				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	100.31017				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.88178				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	99.78551				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES46U SPOT										0.00	0	0
Total For RES46U										0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES47U SPOT										0.00	0	0
Total For RES47U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.21000	106.31924	7.21000	106.29867			25,090,800,000,000.00	3,480,000,000	1,740,000,000
Total RW21 SPOT									25,090,800,000,000.00	3,480,000,000	1,740,000,000
Total For RW21									25,090,800,000,000.00	3,480,000,000	1,740,000,000
RW23 On 10/12/2023 Spot Bond			8.29000	105.73555	8.29000	105.71209			0.00	0	179,077,900
Total RW23 SPOT									0.00	0	179,077,900
Total For RW23									0.00	0	179,077,900
RW28 On 10/12/2028 Spot Bond			10.74000	99.18119	10.74000	99.15284			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	101.41181			0.00	0	2,710,000,000
Total SBK18 SPOT									0.00	0	2,710,000,000
Total For SBK18									0.00	0	2,710,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	102.96771			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			8.09000	109.67974	8.09000	109.65585			0.00	0	3,090,000,000
Total SBK23 SPOT									0.00	0	3,090,000,000
Total For SBK23									0.00	0	3,090,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.35718			0.00	0	280,000,000
Total SBK24 SPOT									0.00	0	280,000,000
Total For SBK24									0.00	0	280,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	103.84404			0.00	0	250,000,000
Total SBK25 SPOT									0.00	0	250,000,000
Total For SBK25									0.00	0	250,000,000
SBK26 On 25/04/2021 Spot Bond			7.61000	109.03455	7.61000	109.01230			0.00	0	120,000,000
Total SBK26 SPOT									0.00	0	120,000,000
Total For SBK26									0.00	0	120,000,000
SBN01 On 31/07/2021 Spot Bond					0.00000	100.39846			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.31805			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.55000	104.88952	7.55000	104.86828			0.00	0	450,000,000
Total SBS19 SPOT									0.00	0	450,000,000
Total For SBS19									0.00	0	450,000,000
SBS20 On 15/05/2026 Spot Bond			8.23000	111.36627	8.23000	111.34160			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.42460			0.00	0	0
Total SBS21 SPOT									0.00	0	0
Total For SBS21									0.00	0	0
SBS27 On 20/02/2024 Spot Bond			7.47000	109.03163	7.47000	109.00989			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.41000	100.90977	8.41000	100.88694			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			8.50000	108.71306	8.50000	108.68833			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			8.48000	110.27521	8.48000	110.25005			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS38 On 29/01/2025 Spot Bond			8.15500	104.25693	8.15500	104.23403		163,100,000,000,000.00	20,000,000,000	13,740,000,000	
Total SBS38 SPOT								163,100,000,000,000.00	20,000,000,000	13,740,000,000	
Total For SBS38								163,100,000,000,000.00	20,000,000,000	13,740,000,000	
SBS39 On 29/01/2030 Spot Bond			9.12000	104.35300	9.12000	104.32743		0.00	0	400,000,000	
Total SBS39 SPOT								0.00	0	400,000,000	
Total For SBS39								0.00	0	400,000,000	
SBS4 On 16/11/2021 Spot Bond			7.24000	104.41076	7.24000	104.39035		0.00	0	580,000,000	
Total SBS4 SPOT								0.00	0	580,000,000	
Total For SBS4								0.00	0	580,000,000	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.57184		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			7.34500	109.10031	7.34500	109.07869				0.00	0	0
Total SBS41 SPOT										0.00	0	0
Total For SBS41										0.00	0	0
SBS42 On 12/11/2025 Spot Bond			8.20000	113.84497	8.20000	113.81984				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			8.43000	116.28869	8.43000	116.26232				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	100.65781				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			7.35500	108.81417	7.35500	108.79258				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	101.93754				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.26968				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			7.35000	104.24193	7.35000	104.22125				0.00	0	300,000,000
Total SBS50 SPOT										0.00	0	300,000,000
Total For SBS50										0.00	0	300,000,000
SBS51 On 31/01/2024 Spot Bond			8.87500	8.87500	8.87500	103.41888				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	104.21703				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	103.74723				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	101.77012				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	102.79518			0.00	120,000,000	30,000,000
Total SBS55 SPOT									0.00	120,000,000	30,000,000
Total For SBS55									0.00	120,000,000	30,000,000
SBS56 On 12/06/2022 Spot Bond			7.23500	105.25976	7.23500	105.23932			0.00	0	100,000,000
Total SBS56 SPOT									0.00	0	100,000,000
Total For SBS56									0.00	0	100,000,000
SBS57 On 12/06/2024 Spot Bond					0.00000	103.43377			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	104.94791			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.16194			0.00	0	0
Total SBS59 SPOT									0.00	0	0
Total For SBS59									0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.58883			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	100.90223			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	101.10728			0.00	0	0
Total SBS63 SPOT									0.00	0	0
Total For SBS63									0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.28512			0.00	0	0
Total SBS64 SPOT									0.00	0	0
Total For SBS64									0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	100.02051			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	101.18790			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	102.02416			0.00	0	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS67 SPOT										0.00	0	4,000,000,000
Total For SBS67										0.00	0	4,000,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	99.89986				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	101.84436				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.80000	295.04805	3.80000	295.00875				0.00	0	60,000,000
Total SBSI11 SPOT										0.00	0	60,000,000
Total For SBSI11										0.00	0	60,000,000
SBSI14 On 07/12/2033 Spot Bond			4.81000	4.81000	4.81000	203.19774				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	107.02947				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	107.78121				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	103.53051				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	104.10351				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	102.92310				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			8.69000	107.59169	8.69000	107.56669				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.87562				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT205 On 31/01/2025 Spot Bond					0.00000	100.45624				0.00	0	80,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBT206 SPOT										0.00	0	80,000,000
Total For SBT206										0.00	0	80,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	101.33754				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.34946				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	98.99343				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.21039				0.00	500,000,000	500,000,000
Total SLI4 SPOT										0.00	500,000,000	500,000,000
Total For SLI4										0.00	500,000,000	500,000,000
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.02220				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	100.00650				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	100.02159				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	100.35792				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	100.02289				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	100.02287				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.02311				0.00	0	0
Total SLRB4 SPOT										0.00	0	0
Total For SLRB4										0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.02178				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	100.02543				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	100.02404				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	100.02478				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	98.90717				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.96622				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			8.34000	113.47510	8.34000	113.44978				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	102.71227				0.00	500,000,000	500,000,000
Total SNT04 SPOT										0.00	500,000,000	500,000,000
Total For SNT04										0.00	500,000,000	500,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.12869				0.00	0	22,000,000,000
Total SOLB01 SPOT										0.00	0	22,000,000,000
Total For SOLB01										0.00	0	22,000,000,000
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.27370				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.10975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1:On 21/08/2022 Spot Bond					0.00000	100.88731				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA1:On 21/08/2024 Spot Bond					0.00000	99.93789				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	99.93093				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	101.31070				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00:On 15/03/2024 Spot Bond					0.00000	101.50119				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00:On 18/06/2022 Spot Bond					0.00000	101.57678				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00:On 18/06/2024 Spot Bond					0.00000	101.46217				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00:On 15/10/2022 Spot Bond					0.00000	100.87920				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG00:On 15/10/2024 Spot Bond					0.00000	100.94085				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	100.48772				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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			7.08000	102.89238	7.08000	102.87264				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			7.30500	102.02568	7.30500	102.00567				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN005 On 31/03/2021 Spot Bond			7.30500	102.02568	7.30500	102.00567				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN011 On 31/01/2025 Spot Bond			4.91000	4.91000	4.91000	127.80759				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN017 On 21/12/2026 Spot Bond			9.48000	106.74180	9.48000	106.71479				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.99000	74.68648	10.99000	74.66441				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN029 On 07/12/2023 Spot Bond					0.00000	101.97441				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN033 On 17/03/2020 Spot Bond					0.00000	101.52741				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN033 On 02/06/2020 Spot Bond					0.00000	101.89223				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond					0.00000	100.02211				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN035 On 01/06/2021 Spot Bond					0.00000	102.01086				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	100.59121				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond					0.00000	100.89151				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			8.04000	108.88666	8.04000	108.86321				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 31/01/2038 Spot Bond			4.72000	102.95377	4.72000	102.93746				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond					0.00000	98.64235				0.00	0	40,000,000
Total SSN044 SPOT										0.00	0	40,000,000
Total For SSN044										0.00	0	40,000,000
SSN044 On 30/04/2027 Spot Bond					0.00000	100.43601				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	100.94534				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 08/12/2023 Spot Bond			3.93000	3.93000	3.93000	293.71079				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2020 Spot Bond					0.00000	101.17056				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond					0.00000	100.57180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05: On 26/10/2020 Spot Bond			5.78700	104.35648	5.78700	104.34021				0.00	0	5,000,000,000
Total SSN053 SPOT										0.00	0	5,000,000,000
Total For SSN053										0.00	0	5,000,000,000
SSN05: On 26/10/2022 Spot Bond					0.00000	100.50777				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	100.34365				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06: On 05/10/2022 Spot Bond					0.00000	100.95954				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			4.90000	4.90000	4.90000	172.18181				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			4.29500	4.29500	4.29500	131.48320				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06: On 31/01/2038 Spot Bond			4.82000	4.82000	4.82000	101.53138				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.55000	4.55000	4.55000	94.61497				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			4.86000	4.86000	4.86000	172.66679				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN066 On 28/05/2023 Spot Bond					0.00000	99.77818				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond					0.00000	99.78113				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN069 On 28/02/2022 Spot Bond					0.00000	99.78829				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN070 On 15/06/2023 Spot Bond					0.00000	101.53380				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN073 On 15/06/2023 Spot Bond					0.00000	101.50979				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN074 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
SSN075 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
SSN076 On 19/06/2023 Spot Bond					0.00000	101.48463				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	100.90421				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN078 On 31/07/2021 Spot Bond					0.00000	98.47800				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN079 On 16/08/2020 Spot Bond					0.00000	100.40356				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN080 On 27/08/2024 Spot Bond					0.00000	99.79712				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	101.72061				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN082 On 05/11/2023 Spot Bond					0.00000	100.30321				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN083 On 07/12/2033 Spot Bond			4.73500	4.73500	4.73500	204.80707				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN084 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
SSN085 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
SSN086 On 10/04/2020 Spot Bond					0.00000	100.85531				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN087 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
SSN088 On 21/12/2026 Spot Bond					0.00000	100.03167				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN089 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
SSN090 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
SSN091 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
SSN092 On 31/01/2030 Spot Bond					0.00000	100.39404				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SSN09 On 08/02/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN094 SPOT										0.00	0	0
Total For SSN094										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.00000	103.47452	9.00000	103.44963				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	99.93364				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			7.18500	101.52728	7.18500	101.50780				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	99.93012				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			7.28500	101.41990	7.28500	101.40018				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	99.93461				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			7.23500	101.16969	7.23500	101.15015				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	100.03351				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	99.93524				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	103.19622	8.55000	103.17250				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	99.94053				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T14A13 SPOT										0.00	0	0
Total For T14A13										0.00	0	0
T15OM On 21/11/2020 Spot Bond					0.00000	99.94221				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	99.94236				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	101.39105				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.47171				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	101.38867				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	101.39292				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.98069				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.60904				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	100.38684				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.70312				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	101.11819				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	101.24955				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.69326				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.88535				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	100.01988				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	101.33057				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	101.33587				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16C On 25/04/2020 Spot Bond					0.00000	100.49361				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	99.82306				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	99.81939				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	100.51590				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	100.57663				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.00914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond			7.38500	100.89327	7.38500	100.87340				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond					0.00000	100.23531				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond			7.27500	101.09690	7.27500	101.07727				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond					0.00000	99.93180				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	99.93172				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	99.92940				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	99.92725				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	99.93204				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	99.92619				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	99.92555				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	99.92539				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	99.92380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	99.92180				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	99.89992				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	99.89992				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	99.89755				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	99.89874				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D5 On 21/08/2020 Spot Bond					0.00000	99.89834				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A1 On 21/11/2021 Spot Bond					0.00000	99.93411				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A4 On 21/11/2021 Spot Bond			7.03500	107.44417	7.03500	107.42375				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	101.01405				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			7.19500	105.78131	7.19500	105.76077				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	99.92915				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	100.25597				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	99.93256				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.73215				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	100.89798				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	99.92769				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	99.90081				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	101.94518				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	101.48832				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	99.95967				0.00	0	1,849,200,000
Total TH15A1 SPOT										0.00	0	1,849,200,000
Total For TH15A1										0.00	0	1,849,200,000
TH15A: On 21/11/2022 Spot Bond					0.00000	99.93613				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	102.37165				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	100.11467				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	99.78940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A5 On 21/11/2020 Spot Bond					0.00000	99.93878				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A7 On 21/11/2022 Spot Bond					0.00000	99.93807				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15A8 On 21/11/2022 Spot Bond					0.00000	99.93435				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	99.93499				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.55087				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15B3 On 21/11/2022 Spot Bond					0.00000	99.93055				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C1 On 21/11/2022 Spot Bond					0.00000	100.41995				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	99.93249				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15C3 On 21/11/2022 Spot Bond					0.00000	101.67464				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D1 On 21/11/2022 Spot Bond					0.00000	100.50031				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D2 On 21/11/2022 Spot Bond					0.00000	99.91531				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH15D3 On 21/08/2022 Spot Bond					0.00000	99.93927				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A1 On 21/08/2024 Spot Bond					0.00000	99.93773				0.00	0	60,000,000
Total TH16A2 SPOT										0.00	0	60,000,000
Total For TH16A2										0.00	0	60,000,000
TH16A2 On 21/08/2024 Spot Bond			8.49000	99.95482	8.49000	99.93224				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16A3 On 21/08/2024 Spot Bond					0.00000	99.93579				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16B1 On 21/08/2024 Spot Bond					0.00000	99.93328				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16C1 On 21/08/2024 Spot Bond					0.00000	99.91592				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			7.02500	7.02500	7.02500	99.88846				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	99.18478	100.00000	98.91599				0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.73315				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.76250				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			7.73000	107.11174	7.73000	107.08942				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL25	On	04/09/2024	Spot Bond			8.34000	108.97949	8.34000	108.95503			0.00	0	0
Total TL25 SPOT												0.00	0	0
Total For TL25												0.00	0	0
TL26	On	25/11/2024	Spot Bond					0.00000	100.82262			0.00	0	0
Total TL26 SPOT												0.00	0	0
Total For TL26												0.00	0	0
TL27	On	24/04/2023	Spot Bond					0.00000	101.62703			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			9.06000	103.86178	9.06000	103.83664			0.00	0	0
Total TL28 SPOT												0.00	0	0
Total For TL28												0.00	0	0
TL29	On	24/04/2025	Spot Bond					0.00000	100.58041			0.00	0	0
Total TL29 SPOT												0.00	0	0
Total For TL29												0.00	0	0
TL30	On	10/06/2024	Spot Bond					0.00000	101.60566			0.00	0	0
Total TL30 SPOT												0.00	0	0
Total For TL30												0.00	0	0
TL31	On	10/06/2026	Spot Bond					0.00000	101.64572			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	100.17932			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	101.14840			0.00	0	0
Total TLC08 SPOT												0.00	0	0
Total For TLC08												0.00	0	0
TLC09	On	17/09/2020	Spot Bond					0.00000	101.34742			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			7.33500	106.20748	7.33500	106.18647			30,807,000,000.00	4,200,000	9,930,100,000
Total TN20 SPOT												30,807,000,000.00	4,200,000	9,930,100,000
Total For TN20												30,807,000,000.00	4,200,000	9,930,100,000
TN20/R	On	17/09/2020	Spot Bond			100.00000	71.01398	100.00000	70.85596			0.00	0	0
Total TN20/R208 SPOT												0.00	0	0
Total For TN20/R208												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	45.17542	100.00000	45.07489			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			8.00000	111.93008	8.00000	111.90596		155,568,000,000.00	19,446,000	14,199,759,900	
Total TN23 SPOT								155,568,000,000.00	19,446,000	14,199,759,900	
Total For TN23								155,568,000,000.00	19,446,000	14,199,759,900	
TN23/R On 06/11/2023 Spot Bond			100.00000	18.04400	100.00000	18.00385		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			9.42000	100.33738	9.42000	100.31228		68,701,944,000.00	7,293,200	26,010,450,200	
Total TN25 SPOT								68,701,944,000.00	7,293,200	26,010,450,200	
Total For TN25								68,701,944,000.00	7,293,200	26,010,450,200	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.54627	100.00000	10.52306		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.59000	98.63752	9.59000	98.61214		0.00	0	3,700,000,000	
Total TN27 SPOT								0.00	0	3,700,000,000	
Total For TN27								0.00	0	3,700,000,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.21907	100.00000	11.19409		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			10.48500	103.88366	10.48500	103.85465		0.00	0	4,800,000,000	
Total TN30 SPOT								0.00	0	4,800,000,000	
Total For TN30								0.00	0	4,800,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	121.47769	8.00000	121.45166		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			11.67000	96.75146	11.67000	96.72149		0.00	0	3,500,000,000	
Total TN40 SPOT								0.00	0	3,500,000,000	
Total For TN40								0.00	0	3,500,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	103.87837	10.75000	103.84866		0.00	0	0	
Total TN40/R214 SPOT								0.00	0	0	
Total For TN40/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
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	250,000,000,000
Total TNF25U SPOT										0.00	0	250,000,000,000
Total For TNF25U										0.00	0	250,000,000,000
TPDA0 On 25/11/2020 Spot Bond			10.00000	103.17400	10.00000	103.14700				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA08 On 30/11/2020 Spot Bond			7.34500	103.69782	7.34500	103.67727				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A3 On 14/12/2020 Spot Bond			7.53500	103.41089	7.53500	103.39000				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A6 On 14/12/2020 Spot Bond			7.33500	7.33500	7.33500	103.56818				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B1 On 14/12/2020 Spot Bond					0.00000	101.62990				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B2 On 14/12/2020 Spot Bond					0.00000	101.67277				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C1 On 14/12/2020 Spot Bond					0.00000	103.03069				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C2 On 14/12/2020 Spot Bond					0.00000	101.92124				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D1 On 14/12/2020 Spot Bond					0.00000	102.36617				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D2 On 14/12/2020 Spot Bond					0.00000	102.36617				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A2 On 14/11/2020 Spot Bond					0.00000	100.08314				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.08562				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			7.75000	105.48452	7.75000	105.46249				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.08261				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	100.08476				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	100.10103				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	100.09879				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A: On 13/04/2020 Spot Bond					0.00000	100.80391				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.86137				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.88841				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			8.04000	106.25057	8.04000	107.31955				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	100.80389				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.86137				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA4A On 13/04/2024 Spot Bond					0.00000	100.88841			0.00	0	0
Total TRA4A7 SPOT									0.00	0	0
Total For TRA4A7									0.00	0	0
TRA4A8 On 13/04/2024 Spot Bond			8.62000	102.89640	8.62000	102.99547			0.00	0	0
Total TRA4A8 SPOT									0.00	0	0
Total For TRA4A8									0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.99037			0.00	0	0
Total TRA4B1 SPOT									0.00	0	0
Total For TRA4B1									0.00	0	0
TRA4B2 On 13/04/2024 Spot Bond					0.00000	100.99037			0.00	0	0
Total TRA4B2 SPOT									0.00	0	0
Total For TRA4B2									0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ11U SPOT									0.00	0	0
Total For TRQ11U									0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ12U SPOT									0.00	0	0
Total For TRQ12U									0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ13U SPOT									0.00	0	0
Total For TRQ13U									0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ14U SPOT									0.00	0	0
Total For TRQ14U									0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG01U SPOT									0.00	0	0
Total For TSG01U									0.00	0	0
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG02U SPOT									0.00	0	0
Total For TSG02U									0.00	0	0
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG03U SPOT									0.00	0	0
Total For TSG03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG04U SPOT									0.00	0	0
Total For TSG04U									0.00	0	0
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG05U SPOT									0.00	0	0
Total For TSG05U									0.00	0	0
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG06U SPOT									0.00	0	0
Total For TSG06U									0.00	0	0
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG07U SPOT									0.00	0	0
Total For TSG07U									0.00	0	0
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG08U SPOT									0.00	0	0
Total For TSG08U									0.00	0	0
TSP22€ On 19/03/2020 Spot Bond					0.00000	98.80331			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	98.92222			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	98.32865			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	97.11086			0.00	0	0
Total TSP233 SPOT									0.00	0	0
Total For TSP233									0.00	0	0
TSP23€ On 13/08/2020 Spot Bond					0.00000	100.20278			0.00	0	0
Total TSP235 SPOT									0.00	0	0
Total For TSP235									0.00	0	0
TSP23€ On 12/03/2020 Spot Bond					0.00000	99.54367			0.00	0	0
Total TSP236 SPOT									0.00	0	0
Total For TSP236									0.00	0	0
TSP23€ On 09/04/2020 Spot Bond					0.00000	98.98490			0.00	0	0
Total TSP237 SPOT									0.00	0	0
Total For TSP237									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP238 On 08/10/2020 Spot Bond					0.00000	95.32528			0.00	0	0
Total TSP238 SPOT									0.00	0	0
Total For TSP238									0.00	0	0
TSP239 On 14/05/2020 Spot Bond					0.00000	98.28422			0.00	0	0
Total TSP239 SPOT									0.00	0	0
Total For TSP239									0.00	0	0
TSP240 On 12/11/2020 Spot Bond					0.00000	94.56444			0.00	0	0
Total TSP240 SPOT									0.00	0	0
Total For TSP240									0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.43617			0.00	0	0
Total TU1A11 SPOT									0.00	0	0
Total For TU1A11									0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.52206			0.00	0	0
Total TU1B11 SPOT									0.00	0	0
Total For TU1B11									0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	101.50429			0.00	0	0
Total TU1D11 SPOT									0.00	0	0
Total For TU1D11									0.00	0	0
TUHF02 On 24/10/2024 Spot Bond					0.00000	100.64837			0.00	0	0
Total TUHF02 SPOT									0.00	0	0
Total For TUHF02									0.00	0	0
TWC321 On 24/02/2020 Spot Bond					0.00000	101.67310			0.00	0	0
Total TWC321 SPOT									0.00	0	0
Total For TWC321									0.00	0	0
TWC322 On 28/02/2020 Spot Bond					0.00000	101.61290			0.00	0	0
Total TWC322 SPOT									0.00	0	0
Total For TWC322									0.00	0	0
TWC323 On 04/03/2020 Spot Bond					0.00000	101.51750			0.00	0	0
Total TWC323 SPOT									0.00	0	0
Total For TWC323									0.00	0	0
TWC324 On 06/04/2020 Spot Bond					0.00000	100.83540			0.00	0	0
Total TWC324 SPOT									0.00	0	0
Total For TWC324									0.00	0	0
TWC325 On 09/04/2020 Spot Bond					0.00000	100.77573			0.00	0	0
Total TWC325 SPOT									0.00	0	0
Total For TWC325									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TWC32 On 20/04/2020 Spot Bond					0.00000	100.56030			0.00	0	0
Total TWC326 SPOT									0.00	0	0
Total For TWC326									0.00	0	0
TWC32 On 24/04/2020 Spot Bond					0.00000	100.42361			0.00	0	0
Total TWC327 SPOT									0.00	0	0
Total For TWC327									0.00	0	0
TWC32 On 29/04/2020 Spot Bond					0.00000	100.38559			0.00	0	0
Total TWC328 SPOT									0.00	0	0
Total For TWC328									0.00	0	0
TWC32 On 13/05/2020 Spot Bond					0.00000	100.09614			0.00	0	0
Total TWC329 SPOT									0.00	0	0
Total For TWC329									0.00	0	0
UG21 On 02/03/2021 Spot Bond			7.51500	108.10085	7.51500	108.07894			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			9.88000	111.45129	9.88000	111.42176			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0
Total For VCJA2U									0.00	0	0
VCJA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA3U SPOT									0.00	0	0
Total For VCJA3U									0.00	0	0
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA4U SPOT									0.00	0	0
Total For VCJA4U									0.00	0	0
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA5U SPOT									0.00	0	0
Total For VCJA5U									0.00	0	0
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA6U SPOT									0.00	0	0
Total For VCJA6U									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA1 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
VCPA2 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
VCPA3 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
VCPA4 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
VCPA5 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
VCPA6 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
VCPA7 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
VCPA8 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
VCPA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA9U SPOT									0.00	0	0
Total For VCPA9U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB2U SPOT									0.00	0	0
Total For VCPB2U									0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB3U SPOT									0.00	0	0
Total For VCPB3U									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA10U SPOT									0.00	0	0
Total For VJA10U									0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA11U SPOT									0.00	0	0
Total For VJA11U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB10U SPOT									0.00	0	0
Total For VJB10U									0.00	0	0
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB11U SPOT									0.00	0	0
Total For VJB11U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VKE07 On 08/06/2020 Spot Bond					0.00000	101.66465				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	101.17410				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	101.00673				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.66866				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.67993				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	100.23720				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	99.95963				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VKE15 On 14/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	11,900,000,000
Total VKE15 SPOT										0.00	0	11,900,000,000
Total For VKE15										0.00	0	11,900,000,000
VKE16 On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	38,100,000,000
Total VKE16 SPOT										0.00	0	38,100,000,000
Total For VKE16										0.00	0	38,100,000,000
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA11U SPOT										0.00	0	0
Total For VPA11U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB10U SPOT									0.00	0	0
Total For VPB10U									0.00	0	0
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB11U SPOT									0.00	0	0
Total For VPB11U									0.00	0	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR857U SPOT									0.00	0	0
Total For VR857U									0.00	0	0
VR861L On 09/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR861U SPOT									0.00	0	0
Total For VR861U									0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR862U SPOT									0.00	0	0
Total For VR862U									0.00	0	0
VR863L On 06/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR863U SPOT									0.00	0	0
Total For VR863U									0.00	0	0
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR864U SPOT									0.00	0	0
Total For VR864U									0.00	0	0
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR865U SPOT									0.00	0	0
Total For VR865U									0.00	0	0
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR866U SPOT									0.00	0	0
Total For VR866U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.24017			0.00	0	0
Total WHL01 SPOT									0.00	0	0
Total For WHL01									0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL01U SPOT									0.00	0	0
Total For WHL01U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WHL02 On 02/10/2021 Spot Bond					0.00000	101.46695			0.00	500,000,000	500,000,000
Total WHL02 SPOT									0.00	500,000,000	500,000,000
Total For WHL02									0.00	500,000,000	500,000,000
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	102.17964			0.00	0	0
Total WHL03 SPOT									0.00	0	0
Total For WHL03									0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL06U SPOT									0.00	0	0
Total For WHL06U									0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.27500	102.75119	6.27500	102.73382			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			6.56000	104.96601	6.56000	104.94740			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	43.26741	100.00000	43.17112			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									1.50e+017	560,497,676,963	747,793,306,166
Total for SPOT :									1.50e+017	560,497,676,963	747,793,306,166

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total Futures									1.50e+017	560,497,683,660	747,794,224,479
Total Options									2 362 435.00	1,500	375,475
Grand Total:									1.50e+017	560,497,685,160	747,794,599,954