



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 03/03/2020

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			11.13361	76.21298	11.16044	76.06298			0.00	0	350
ES33 On 06/08/2020 Bond Future			11.26636	77.57169	11.29162	77.43320			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.40486	75.13631	11.42762	75.01396			0.00	0	0
ES33 On 04/02/2021 Bond Future			11.55519	76.46258	11.57089	76.37993			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			11.46430	76.76535	11.49631	76.56181			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			11.59316	78.13383	11.62403	77.94121			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.72643	75.23595	11.75536	75.05897			0.00	0	0
ES42 On 04/02/2021 Bond Future			11.86605	76.56324	11.88901	76.42551			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			137.56571	137.56571	137.50642	137.50642			2,476,182.78	18	2,065
I2025 On 06/08/2020 Bond Future			138.54524	138.54524	138.51720	138.51720			0.00	0	0
I2025 On 05/11/2020 Bond Future			140.99862	140.99862	141.00408	141.00408			0.00	0	0
I2025 On 04/02/2021 Bond Future			141.99190	141.99190	142.08159	142.08159			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future											2,476,182.78	18	2,065
Total For I2025											2,476,182.78	18	2,065
I2029	On	07/05/2020			100.82504	100.82504	101.15756	101.15756			0.00	0	3,814
I2029	On	06/08/2020			102.64727	102.64727	103.00467	103.00467			0.00	0	0
I2029	On	05/11/2020			103.32170	103.32170	103.71562	103.71562			0.00	0	0
I2029	On	04/02/2021			105.16994	105.16994	105.62794	105.62794			0.00	0	0
Total I2029 Future											0.00	0	3,814
Total For I2029											0.00	0	3,814
I2033	On	07/05/2020			100.27331	100.27331	100.83601	100.83601			0.00	0	6,960
I2033	On	06/08/2020			102.08556	102.08556	102.67719	102.67719			0.00	0	0
I2033	On	05/11/2020			102.67175	102.67175	103.30432	103.30432			0.00	0	0
I2033	On	04/02/2021			104.50838	104.50838	105.20904	105.20904			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			116.53877	116.53877	116.78673	116.78673			1,165,387.70	10	10,897
I2038	On	06/08/2020			116.95001	116.95001	117.23182	117.23182			0.00	0	0
I2038	On	05/11/2020			119.02092	119.02092	119.33641	119.33641			0.00	0	0
I2038	On	04/02/2021			119.42982	119.42982	119.82407	119.82407			0.00	0	0
Total I2038 Future											1,165,387.70	10	10,897
Total For I2038											1,165,387.70	10	10,897
I2046	On	07/05/2020			106.35840	106.35840	105.98203	105.98203			0.00	0	14,000
I2046	On	06/08/2020			108.28059	108.28059	107.91736	107.91736			0.00	0	0
I2046	On	05/11/2020			108.40140	108.40140	108.06596	108.06596			0.00	0	0
I2046	On	04/02/2021			110.34035	110.34035	110.05841	110.05841			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			109.35482	109.35482	109.56919	109.56919			0.00	0	12,808
I2050	On	06/08/2020			109.45011	109.45011	109.69709	109.69709			0.00	0	0
I2050	On	05/11/2020			111.38821	111.38821	111.66634	111.66634			0.00	0	0
I2050	On	04/02/2021			111.45946	111.45946	111.81235	111.81235			0.00	0	0
Total I2050 Future											0.00	0	12,808
Total For I2050											0.00	0	12,808
R186	On	07/05/2020			8.06133	116.39304	8.17051	115.80151		5.61	44,811,320.40	385	85,307
R186	On	06/08/2020			8.10964	113.16510	8.22062	112.58432		5.62	0.00	0	1,870
R186	On	05/11/2020			8.16022	115.14237	8.27172	114.57926		5.29	0.00	0	0
R186	On	04/02/2021			8.21761	111.87365	8.32257	111.36310		5.40	0.00	0	0
Total R186 Future											44,811,320.40	385	87,177
R186	On	07/05/2020	8.08	Call			922.55000	0.92255	1,196,630	5.85	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2020	Bond Future	8.08	Put			1,412.65000	1.41265	1,095,200	5.85	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			947.72000	0.94772	1,226,230	5.86	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			1,383.53000	1.38353	1,070,510	5.86	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			897.59000	0.89759	1,167,220	5.84	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			1,442.00000	1.44200	1,120,100	5.84	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2,299.49000	2.29949	2,737,750	6.27	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			538.26000	0.53826	384,990	6.27	0.00	0	23,172
R186	On	07/05/2020	Bond Future	7.90	Call			541.24000	0.54124	736,230	5.71	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			2,014.18000	2.01418	1,617,640	5.71	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			3,312.55000	3.31255	2,807,600	5.54	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			177.06000	0.17706	263,640	5.54	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Put			912.34000	0.91234	680,280	6.04	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,501.57000	1.50157	1,861,040	6.04	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			4,161.44000	4.16144	4,699,130	6.54	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			154.73000	0.15473	100,890	6.54	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Call			1,770.19000	1.77019	2,083,700	5.75	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			1,617.09000	1.61709	1,349,820	5.75	0.00	0	3,150
R186	On	06/08/2020	Bond Future	8.37	Call			2,130.24000	2.13024	2,476,470	5.84	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			1,354.57000	1.35457	1,120,020	5.84	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			2,161.82000	2.16182	2,510,680	5.85	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			1,334.47000	1.33447	1,102,550	5.85	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			2,098.88000	2.09888	2,442,460	5.83	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			1,374.92000	1.37492	1,137,720	5.83	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			1,891.17000	1.89117	1,637,600	5.47	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			2,234.21000	2.23421	2,543,750	5.47	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			5,417.11000	5.41711	5,880,960	5.98	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			581.07000	0.58107	481,810	5.98	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			3,234.23000	3.23423	3,607,170	5.70	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			1,301.35000	1.30135	1,111,180	5.70	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			3,166.98000	3.16698	3,536,290	5.69	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			1,332.61000	1.33261	1,138,810	5.69	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			3,280.96000	3.28096	2,915,910	5.23	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,080.31000	1.08031	1,278,370	5.23	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			3,200.71000	3.20071	3,571,840	5.69	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,317.07000	1.31707	1,125,090	5.69	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call			1,975.25000	1.97525	2,213,900	5.47	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			2,767.31000	2.76731	2,495,410	5.47	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			1,998.80000	1.99880	2,239,150	5.48	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			2,741.93000	2.74193	2,471,730	5.48	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			1,952.28000	1.95228	2,189,240	5.47	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			2,793.29000	2.79329	2,519,700	5.47	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R186 Option										0.00	0	39,322
Total For R186										44,811,320.40	385	126,499
R197 On 07/05/2020 Bond Future			308.42523	308.42523	308.59606	308.59606				0.00	0	2,507
R197 On 06/08/2020 Bond Future			306.20317	306.20317	306.46881	306.46881				0.00	0	0
R197 On 05/11/2020 Bond Future			311.62512	311.62512	311.97072	311.97072				0.00	0	0
R197 On 04/02/2021 Bond Future			309.20087	309.20087	309.75811	309.75811				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			226.57607	226.57607	227.42962	227.42962				0.00	0	8,502
R202 On 06/08/2020 Bond Future			226.53004	226.53004	227.45945	227.45945				0.00	0	0
R202 On 05/11/2020 Bond Future			230.54135	230.54135	231.54309	231.54309				0.00	0	0
R202 On 04/02/2021 Bond Future			230.41705	230.41705	231.58194	231.58194				0.00	0	0
Total R202 Future										0.00	0	8,502
Total For R202										0.00	0	8,502
R2023 On 07/05/2020 Bond Future			6.18124	105.51327	6.34560	105.08705		2.12		1,688,212.32	16	67,917
R2023 On 06/08/2020 Bond Future			6.06730	107.39431	6.24111	106.98013		2.00		0.00	0	0
R2023 On 05/11/2020 Bond Future			5.94384	105.34240	6.12604	104.94665		1.75		0.00	0	0
R2023 On 04/02/2021 Bond Future			5.79148	107.20238	5.96803	106.85782		1.60		0.00	0	0
Total R2023 Future										1,688,212.32	16	67,917
R2023 On 07/05/2020 Bond Future	6.91	Call			1,522.89000	1,522.89	1,908,790	2.81		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.91	Put			75.73000	0.07573	35,410	2.81		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Call			1,476.49000	1,476.49	1,860,130	2.79		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Put			80.18000	0.08018	37,600	2.79		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Call			1,499.65000	1,499.65	1,884,440	2.80		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Put			77.92000	0.07792	36,490	2.80		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Put			82.95000	0.08295	50,150	2.66		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Call			2,513.61000	2,513.61	2,895,750	2.66		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Put			80.73000	0.08073	48,690	2.66		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Call			2,471.95000	2,471.95	2,852,550	2.66		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Put			85.22000	0.08522	51,640	2.66		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Call			2,492.76000	2,492.76	2,874,140	2.66		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.46	Call			2,898.90000	2,898.90	3,272,020	2.25		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.46	Put			58.99000	0.05899	36,360	2.25		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Call			2,918.36000	2,918.36	3,291,970	2.25		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Put			57.53000	0.05753	35,390	2.25		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.45	Call			2,879.49000	2,879.49	3,252,100	2.25		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.45	Put			60.49000	0.06049	37,350	2.25		0.00	0	0
R2023 On 04/02/2021 Bond Future	6.32	Put			401.81000	0.40181	294,770	1.69		0.00	0	0
R2023 On 04/02/2021 Bond Future	6.33	Call			1,098.46000	1,098.46	1,337,200	1.69		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
R2023	On	04/02/2021	Bond Future	6.33	Put			396.61000	0.39661	290,790	1.69	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call			1,112.25000	1.11225	1,352,230	1.69	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			391.10000	0.39110	286,520	1.69	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			1,084.35000	1.08435	1,321,870	1.69	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												1,688,212.32	16	67,917
R2030	On	07/05/2020	Bond Future			9.12682	95.05914	9.21484	94.52822		8.51	38,023,656.00	400	76,431
R2030	On	06/08/2020	Bond Future			9.20569	92.74453	9.29433	92.22174		8.69	0.00	0	200
R2030	On	05/11/2020	Bond Future			9.28204	94.36486	9.37022	93.85582		8.22	0.00	0	0
R2030	On	04/02/2021	Bond Future			9.36596	92.02394	9.44860	91.55777		8.51	0.00	0	0
Total R2030 Future												38,023,656.00	400	76,631
R2030	On	07/05/2020	Bond Future	8.85	Call			557.26000	0.55726	704,130	8.61	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			4,874.13000	4.87413	4,389,710	8.23	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Call			1,380.28000	1.38028	1,645,500	9.06	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			1,529.70000	1.52970	1,264,000	9.06	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,107.31000	3.10731	2,701,320	8.54	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			648.31000	0.64831	811,660	8.67	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			2,565.93000	2.56593	2,198,360	8.67	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			2,784.21000	2.78421	2,400,160	8.61	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.79	Call			460.10000	0.46010	588,080	8.55	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,060.00000	3.06000	2,657,060	8.55	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			475.36000	0.47536	606,410	8.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			3,012.97000	3.01297	2,613,100	8.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			445.07000	0.44507	570,000	8.54	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			124.17000	0.12417	170,670	8.23	0.00	0	5,000
R2030	On	06/08/2020	Bond Future	9.11	Call			1,686.89000	1.68689	1,916,060	9.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			2,778.42000	2.77842	2,484,800	9.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			1,632.77000	1.63277	1,857,390	9.00	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			1,093.51000	1.09351	1,266,370	8.78	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			1,915.45000	1.91545	1,689,670	9.42	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.09	Put			2,843.75000	2.84375	2,545,580	9.00	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.42	Call			2,650.03000	2.65003	2,947,040	9.42	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			1,659.71000	1.65971	1,886,600	9.01	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			2,810.94000	2.81094	2,515,040	9.01	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Put			6,076.66000	6.07666	5,631,270	8.40	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			365.58000	0.36558	442,980	8.40	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			3,692.65000	3.69265	3,342,720	8.78	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			4,354.48000	4.35448	4,696,620	9.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			1,592.92000	1.59292	1,426,020	9.07	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Call			1,325.55000	1.32555	1,497,110	8.13	0.00	0	14,160

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	8.10	Put			8,008.10000	8.00810	7,557,140	7.62	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			307.15000	0.30715	365,230	7.62	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			4,362.46000	4.36246	4,023,200	8.12	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,078.73000	1.07873	1,227,510	8.05	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			3,021.53000	3.02153	2,751,440	8.38	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			2,210.35000	2.21035	2,449,300	8.38	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			6,777.14000	6.77714	7,195,320	9.24	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			544.89000	0.54489	635,340	7.80	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			4,322.50000	4.32250	3,985,020	8.13	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			522.79000	0.52279	610,450	7.78	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			3,647.42000	3.64742	3,342,540	8.25	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			1,722.11000	1.72211	1,926,270	8.25	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			5,134.86000	5.13486	5,503,780	9.24	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			1,305.51000	1.30551	1,475,290	8.12	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			4,859.56000	4.85956	4,499,300	8.05	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			759.56000	0.75956	875,310	7.91	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			3,682.70000	3.68270	3,375,990	8.24	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			1,698.27000	1.69827	1,900,600	8.24	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			6,361.35000	6.36135	6,768,690	9.24	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			726.57000	0.72657	635,710	9.24	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			6,706.26000	6.70626	6,284,880	7.78	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			2,574.11000	2.57411	2,332,710	8.53	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			2,719.26000	2.71926	2,988,650	8.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			2,548.18000	2.54818	2,308,530	8.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			2,656.50000	2.65650	2,922,380	8.52	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,276.94000	1.27694	1,136,820	9.24	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			5,762.86000	5.76286	5,369,570	7.91	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Call			3,423.48000	3.42348	3,728,190	8.77	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			2,057.72000	2.05772	1,853,390	8.77	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			6,603.26000	6.60326	6,184,670	7.80	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			2,600.27000	2.60027	2,357,110	8.52	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			838.87000	0.83887	737,170	9.24	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			2,687.79000	2.68779	2,955,430	8.53	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Call			2,304.78000	2.30478	2,507,060	8.61	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			3,946.26000	3.94626	3,682,370	8.61	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			2,329.90000	2.32990	2,533,570	8.61	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			3,913.87000	3.91387	3,651,370	8.61	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			2,279.82000	2.27982	2,480,700	8.60	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			793.43000	0.79343	890,070	8.11	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			5,011.71000	5.01171	4,706,230	8.43	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			1,623.14000	1.62314	1,783,830	8.43	0.00	0	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
R2030	On	04/02/2021	Bond Future	10.20	Call			5,694.63000	5.69463	6,025,420	9.42	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			3,978.86000	3.97886	3,713,570	8.60	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			1,594.23000	1.59423	1,458,850	9.42	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.36	Put			7,189.21000	7.18921	6,819,680	8.11	0.00	0	0
Total R2030 Option												0.00	0	137,920
Total For R2030												38,023,656.00	400	214,551
R2032	On	07/05/2020	Bond Future			9.56597	91.70399	9.62823	91.29671		9.93	221,648,543.83	2,417	81,679
R2032	On	06/08/2020	Bond Future			9.65020	93.33882	9.71210	92.94142		9.84	0.00	0	300
R2032	On	05/11/2020	Bond Future			9.73718	90.81194	9.79780	90.43007		9.62	0.00	0	0
R2032	On	04/02/2021	Bond Future			9.83066	92.41480	9.88539	92.07672		9.58	0.00	0	0
Total R2032 Future												221,648,543.83	2,417	81,979
R2032	On	07/05/2020	Bond Future	9.20	Put			3,378.52000	3.37852	3,065,420	9.87	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call			525.59000	0.52559	619,770	9.87	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.30	Put			2,888.59000	2.88859	2,599,020	9.99	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			712.79000	0.71279	830,500	9.99	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	8.82	Put			5,605.23000	5.60523	5,226,700	9.33	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call			116.63000	0.11663	145,380	9.33	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.00	Put			4,488.08000	4.48808	4,135,540	9.64	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			260.44000	0.26044	315,180	9.64	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			2,050.68000	2.05068	1,812,680	10.25	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			1,209.10000	1.20910	1,378,380	10.25	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.19	Call			508.99000	0.50899	600,940	9.86	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,430.01000	3.43001	3,114,680	9.86	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			477.02000	0.47702	564,580	9.84	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.17	Put			3,534.42000	3.53442	3,214,700	9.84	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			1,331.47000	1.33147	1,511,380	10.32	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put			1,909.38000	1.90938	1,682,010	10.32	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call			492.88000	0.49288	582,630	9.85	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,482.05000	3.48205	3,164,520	9.85	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			3,365.47000	3.36547	3,127,690	10.04	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			1,759.24000	1.75924	1,920,500	10.05	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,327.29000	3.32729	3,091,150	10.05	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			1,704.48000	1.70448	1,862,440	10.03	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,403.73000	3.40373	3,164,290	10.03	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			1,993.76000	1.99376	1,827,870	10.65	0.00	0	800
R2032	On	06/08/2020	Bond Future	8.79	Put			6,628.86000	6.62886	6,291,900	9.39	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			452.34000	0.45234	512,780	9.39	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			4,060.50000	4.06050	3,794,860	9.88	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			1,302.33000	1.30233	1,434,090	9.88	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			1,731.85000	1.73185	1,891,470	10.04	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	06/08/2020	Bond Future	9.91	Call			3,248.33000	3.24833	3,479,840	10.65	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			5,661.66000	5.66166	5,386,160	9.51	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1,195.61000	1.19561	1,301,980	9.51	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			897.16000	0.89716	983,490	9.38	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			4,225.21000	4.22521	3,991,790	9.77	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			1,938.82000	1.93882	2,087,270	9.77	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			8,237.86000	8.23786	8,560,400	10.77	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			3,130.55000	3.13055	2,938,940	10.11	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			2,926.34000	2.92634	3,117,860	10.13	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,101.19000	3.10119	2,910,840	10.13	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			2,859.54000	2.85954	3,048,520	10.10	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			748.18000	0.74818	682,420	10.77	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			6,513.46000	6.51346	6,217,920	9.38	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			3,608.31000	3.60831	3,397,270	9.94	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			2,418.04000	2.41804	2,588,870	9.94	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			7,826.76000	7.82676	8,142,870	10.77	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,160.46000	3.16046	2,967,570	10.10	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			656.69000	0.65669	597,360	10.77	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			2,892.70000	2.89270	3,082,960	10.11	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Call			2,655.23000	2.65523	2,801,400	9.65	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			4,374.20000	4.37420	4,182,290	9.65	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			2,683.25000	2.68325	2,830,400	9.66	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			4,339.02000	4.33902	4,148,090	9.66	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			2,711.07000	2.71107	2,859,200	9.66	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			4,303.70000	4.30370	4,113,750	9.66	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			7,022.57000	7.02257	7,272,020	10.54	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			1,509.03000	1.50903	1,420,400	10.54	0.00	0	800
R2032	On	04/02/2021	Bond Future	8.79	Put			8,036.60000	8.03660	7,768,280	9.11	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			925.86000	0.92586	995,620	9.11	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			5,624.42000	5.62442	5,401,250	9.45	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			1,851.07000	1.85107	1,965,980	9.45	0.00	0	800
Total R2032 Option												0.00	0	55,800
Total For R2032												221,648,543.83	2,417	137,779
R2035	On	07/05/2020	Bond Future			9.96732	93.38772	9.99361	93.19912		11.00	18,397,380.84	197	118,093
R2035	On	06/08/2020	Bond Future			10.05484	95.05263	10.07959	94.87806		10.96	0.00	0	410
R2035	On	05/11/2020	Bond Future			10.14801	92.21464	10.17035	92.05972		10.71	0.00	0	0
R2035	On	04/02/2021	Bond Future			10.24949	93.84259	10.26513	93.73608		10.69	0.00	0	0
Total R2035 Future												18,397,380.84	197	118,503
R2035	On	07/05/2020	Bond Future	9.48	Call			443.74000	0.44374	472,490	10.61	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,233.52000	4.23352	4,073,670	10.61	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
R2035	On	07/05/2020	Bond Future	9.49	Call			459.99000	0.45999	489,590	10.63	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,173.82000	4.17382	4,014,820	10.63	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			427.79000	0.42779	455,690	10.59	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			83.92000	0.08392	90,820	9.86	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			2,780.34000	2.78034	2,647,210	11.00	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			1,010.74000	1.01074	1,066,210	11.00	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			5,574.00000	5.57400	5,728,070	12.94	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			383.25000	0.38325	348,720	12.94	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			1,093.14000	1.09314	1,152,000	11.04	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			6,231.09000	6.23109	6,052,050	9.99	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			121.37000	0.12137	130,930	9.99	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			4,560.81000	4.56081	4,702,740	12.57	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			565.14000	0.56514	518,470	12.57	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			6,746.69000	6.74669	6,564,990	9.86	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,293.61000	4.29361	4,132,910	10.59	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Put			3,822.69000	3.82269	3,669,010	10.72	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Call			562.72000	0.56272	597,640	10.72	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			2,338.25000	2.33825	2,216,610	11.14	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			1,301.06000	1.30106	1,368,020	11.14	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			2,642.13000	2.64213	2,512,390	11.04	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Put			7,805.13000	7.80513	7,650,510	10.14	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			427.03000	0.42703	446,980	10.14	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.67	Put			4,467.26000	4.46726	4,346,000	10.88	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			1,514.16000	1.51416	1,567,470	10.88	0.00	0	500
R2035	On	06/08/2020	Bond Future	10.45	Call			4,373.58000	4.37358	4,479,300	11.93	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			1,818.31000	1.81831	1,749,460	11.93	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			8,421.99000	8.42199	8,263,590	10.01	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			330.46000	0.33046	346,630	10.01	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			10,257.90000	10.25790	10,091,440	9.63	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			145.30000	0.14530	153,410	9.63	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			2,250.15000	2.25015	2,320,750	11.14	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,384.48000	3.38448	3,280,510	11.14	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			2,283.19000	2.28319	2,354,490	11.15	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,345.83000	3.34583	3,242,560	11.15	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			2,217.62000	2.21762	2,287,510	11.13	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,423.71000	3.42371	3,319,030	11.13	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			4,029.50000	4.02950	4,111,920	11.36	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			2,865.53000	2.86553	2,793,030	11.36	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			3,948.40000	3.94840	4,029,860	11.33	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			2,920.51000	2.92051	2,847,050	11.33	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			3,988.72000	3.98872	4,070,660	11.35	0.00	0	0

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	05/11/2020	Bond Future	10.33	Put			2,892.75000	2.89275	2,819,770	11.35	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			3,166.74000	3.16674	3,210,000	10.72	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			4,717.64000	4.71764	4,654,390	10.72	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			3,491.28000	3.49128	3,537,510	10.79	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			4,348.54000	4.34854	4,288,260	10.79	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			7,550.41000	7.55041	7,623,010	11.75	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			1,874.27000	1.87427	1,840,360	11.75	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			3,198.39000	3.19839	3,241,950	10.73	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			4,679.58000	4.67958	4,616,630	10.73	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			3,230.20000	3.23020	3,274,060	10.73	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			4,641.76000	4.64176	4,579,110	10.73	0.00	0	0
Total R2035 Option												0.00	0	71,151
Total For R2035												18,397,380.84	197	189,654
R2037	On	07/05/2020	Bond Future			10.15725	89.15299	10.18875	88.92774		11.74	53,759,252.97	603	70,980
R2037	On	06/08/2020	Bond Future			10.25098	86.48245	10.28123	86.26971		12.26	0.00	0	300
R2037	On	05/11/2020	Bond Future			10.34123	87.99336	10.36940	87.79827		11.45	0.00	0	0
R2037	On	04/02/2021	Bond Future			10.43867	85.28936	10.46068	85.13943		12.00	0.00	0	0
Total R2037 Future												53,759,252.97	603	71,280
R2037	On	07/05/2020	Bond Future	9.59	Call			374.48000	0.37448	404,660	11.50	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,811.77000	4.81177	4,616,700	11.50	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			2,604.99000	2.60499	2,456,990	12.13	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			1,241.95000	1.24195	1,319,200	12.13	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			4,138.36000	4.13836	3,953,930	11.67	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			541.49000	0.54149	582,310	11.67	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.60	Call			387.90000	0.38790	418,970	11.52	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,748.31000	4.74831	4,554,130	11.52	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			401.57000	0.40157	433,550	11.53	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,685.19000	4.68519	4,491,920	11.53	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,556.28000	4.55628	4,410,220	12.10	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			1,546.94000	1.54694	1,614,440	12.11	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,508.27000	4.50827	4,363,030	12.11	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			1,573.31000	1.57331	1,641,630	12.13	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,460.82000	4.46082	4,316,400	12.13	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			1,521.05000	1.52105	1,587,730	12.10	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			2,758.63000	2.75863	2,841,890	11.62	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,083.31000	4.08331	3,971,480	11.62	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			2,790.96000	2.79096	2,874,860	11.63	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,044.93000	4.04493	3,933,740	11.63	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			2,726.20000	2.72620	2,808,820	11.61	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,121.68000	4.12168	4,009,210	11.61	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
R2037	On	04/02/2021	Bond Future	10.28	Put			4,686.45000	4.68645	4,602,200	12.24	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Call			3,477.27000	3.47727	3,543,360	12.26	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put			4,650.39000	4.65039	4,566,550	12.26	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			3,410.26000	3.41026	3,475,530	12.23	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			4,722.43000	4.72243	4,637,770	12.23	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Call			3,443.85000	3.44385	3,509,530	12.24	0.00	0	0
Total R2037 Option												0.00	0	15,000
Total For R2037												53,759,252.97	603	86,280
R2040	On	07/05/2020	Bond Future			10.25672	91.94612	10.28309	91.74377		12.18	0.00	0	47,815
R2040	On	06/08/2020	Bond Future			10.34965	89.07486	10.37467	88.88596		12.76	0.00	0	600
R2040	On	05/11/2020	Bond Future			10.43898	90.63095	10.46185	90.46083		11.92	0.00	0	0
R2040	On	04/02/2021	Bond Future			10.53522	87.72307	10.55203	87.60003		12.54	0.00	0	0
Total R2040 Future												0.00	0	48,415
R2040	On	07/05/2020	Bond Future	9.74	Call			455.18000	0.45518	484,240	11.77	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			3,222.98000	3.22298	3,076,050	12.18	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			166.23000	0.16623	178,610	11.22	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.73	Put			4,840.29000	4.84029	4,666,140	11.74	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Put			4,073.18000	4.07318	3,910,070	11.95	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Call			655.32000	0.65532	694,560	11.95	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.15	Put			2,501.15000	2.50115	2,372,230	12.42	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.15	Call			1,472.38000	1.47238	1,545,810	12.42	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	9.74	Put			4,774.12000	4.77412	4,600,830	11.77	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			472.02000	0.47202	501,960	11.79	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,708.48000	4.70848	4,536,070	11.79	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			438.75000	0.43875	466,950	11.74	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			1,012.01000	1.01201	1,067,430	12.18	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.50	Put			6,499.61000	6.49961	6,309,640	11.22	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			4,485.42000	4.48542	4,360,530	12.81	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			1,844.34000	1.84434	1,906,890	12.79	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			4,583.03000	4.58303	4,456,680	12.79	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			779.34000	0.77934	811,860	12.19	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put			4,341.80000	4.34180	4,219,120	12.85	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			1,997.25000	1.99725	2,063,470	12.85	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.03	Call			1,874.27000	1.87427	1,937,550	12.80	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			4,533.92000	4.53392	4,408,300	12.80	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			1,904.71000	1.90471	1,968,720	12.81	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Call			4,964.35000	4.96435	5,081,130	14.07	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			1,919.85000	1.91985	1,847,730	14.07	0.00	0	800
R2040	On	06/08/2020	Bond Future	9.57	Put			7,189.59000	7.18959	7,033,210	12.19	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			3,161.07000	3.16107	3,234,980	12.27	0.00	0	0

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			4,224.68000	4.22468	4,128,470	12.27	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			3,087.76000	3.08776	3,160,560	12.24	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			4,302.97000	4.30297	4,205,650	12.24	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Put			7,134.13000	7.13413	7,005,880	11.66	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			1,421.42000	1.42142	1,463,290	11.66	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			8,581.35000	8.58135	8,442,050	11.40	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			952.67000	0.95267	983,490	11.40	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			3,124.46000	3.12446	3,197,820	12.25	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			4,263.82000	4.26382	4,167,060	12.25	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Call			9,441.38000	9.44138	9,577,730	13.35	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			960.27000	0.96027	926,500	13.35	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			5,655.21000	5.65521	5,541,230	11.92	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			2,116.25000	2.11625	2,172,390	11.92	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			8,445.66000	8.44566	8,574,900	13.35	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,242.93000	1.24293	1,202,050	13.35	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			4,588.67000	4.58867	4,487,440	12.15	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			2,839.64000	2.83964	2,908,530	12.15	0.00	0	2,000
R2040	On	04/02/2021	Bond Future	10.40	Put			4,875.28000	4.87528	4,805,620	12.67	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			3,787.58000	3.78758	3,841,300	12.67	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			4,835.90000	4.83590	4,766,580	12.67	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			3,823.26000	3.82326	3,877,310	12.68	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			4,797.12000	4.79712	4,728,130	12.68	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			1,515.75000	1.51575	1,484,600	13.78	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.57	Put			9,101.14000	9.10114	9,004,420	11.95	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			1,427.80000	1.42780	1,454,120	11.95	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			6,321.52000	6.32152	6,240,700	12.39	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			2,681.49000	2.68149	2,723,710	12.39	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			3,752.40000	3.75240	3,805,780	12.67	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Call			9,558.23000	9.55823	9,650,120	13.78	0.00	0	0
Total R2040 Option												0.00	0	37,080
Total For R2040												0.00	0	85,495
R2044	On	07/05/2020	Bond Future			10.34030	88.45237	10.36153	88.28800		12.87	0.00	0	78,533
R2044	On	06/08/2020	Bond Future			10.43118	85.64409	10.45098	85.49318		13.49	0.00	0	500
R2044	On	05/11/2020	Bond Future			10.51839	87.14025	10.53599	87.00802		12.60	0.00	0	0
R2044	On	04/02/2021	Bond Future			10.61215	84.29596	10.62384	84.20948		13.27	0.00	0	0
Total R2044 Future												0.00	0	79,033
R2044	On	07/05/2020	Bond Future	9.80	Call			450.72000	0.45072	471,500	12.53	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			4,982.16000	4.98216	4,838,570	12.53	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			466.67000	0.46667	488,090	12.55	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,913.96000	4.91396	4,771,010	12.55	0.00	0	0

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	9.79	Call			435.17000	0.43517	455,310	12.52	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			5,050.89000	5.05089	4,906,660	12.52	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Put			7,655.63000	7.65563	7,496,420	11.73	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			95.14000	0.09514	100,300	11.73	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			3,895.94000	3.89594	3,764,690	12.82	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			777.66000	0.77766	810,780	12.82	0.00	0	129
R2044	On	07/05/2020	Bond Future	10.81	Call			4,235.12000	4.23512	4,344,680	14.69	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			882.84000	0.88284	828,030	14.69	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			8,685.28000	8.68528	8,523,610	11.45	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			47.67000	0.04767	50,370	11.45	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			3,836.95000	3.83695	3,706,520	12.84	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			800.66000	0.80066	834,600	12.84	0.00	0	100
R2044	On	07/05/2020	Bond Future	11.09	Call			5,822.83000	5.82283	5,951,530	15.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			488.40000	0.48840	452,730	15.15	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			9,305.78000	9.30578	9,143,180	11.29	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			30.43000	0.03043	32,200	11.29	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			4,261.11000	4.26111	4,125,160	12.72	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			648.28000	0.64828	676,700	12.72	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			5,426.15000	5.42615	5,550,150	15.15	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			579.59000	0.57959	539,220	15.15	0.00	0	556
R2044	On	06/08/2020	Bond Future	9.01	Call			122.64000	0.12264	127,630	11.86	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			7,236.33000	7.23633	7,110,930	13.03	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			841.34000	0.84134	866,850	13.03	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			5,376.36000	5.37636	5,470,040	15.19	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			5,909.26000	5.90926	5,794,130	13.32	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			1,311.92000	1.31192	1,348,220	13.34	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,850.19000	5.85019	5,735,580	13.34	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			1,264.07000	1.26407	1,299,330	13.31	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			1,517.04000	1.51704	1,467,300	15.34	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			12,388.06000	12.38806	12,242,140	11.86	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Put			5,283.39000	5.28339	5,174,140	13.46	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			1,568.62000	1.56862	1,610,280	13.46	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			6,156.25000	6.15625	6,257,420	15.34	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			5,968.55000	5.96855	5,852,900	13.31	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			1,857.90000	1.85790	1,800,670	15.19	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			1,287.95000	1.28795	1,323,730	13.32	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			9,425.12000	9.42512	9,287,870	12.52	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			394.48000	0.39448	408,140	12.52	0.00	0	602
R2044	On	05/11/2020	Bond Future	11.06	Call			6,035.24000	6.03524	6,117,400	13.77	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			2,251.84000	2.25184	2,201,770	13.77	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Put			2,034.00000	2.03400	1,987,580	13.97	0.00	0	1,815

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	11.43	Call			7,814.14000	7.81414	7,908,430	14.12	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			1,528.65000	1.52865	1,490,710	14.12	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			7,726.74000	7.72674	7,622,100	12.01	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			1,819.24000	1.81924	1,856,780	12.31	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			14,417.37000	14.41737	14,291,010	11.36	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			196.18000	0.19618	202,050	11.36	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			5,981.95000	5.98195	5,889,360	12.37	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			560.93000	0.56093	575,840	11.49	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			6,575.35000	6.57535	6,661,160	13.97	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			498.37000	0.49837	511,900	11.42	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			6,305.77000	6.30577	6,210,670	12.30	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			1,792.18000	1.79218	1,829,310	12.30	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			7,577.91000	7.57791	7,670,580	14.12	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			1,213.37000	1.21337	1,240,960	12.01	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,251.08000	6.25108	6,156,390	12.31	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			4,414.75000	4.41475	4,336,340	12.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			3,035.20000	3.03520	3,089,460	12.72	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			4,373.16000	4.37316	4,295,190	12.72	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			2,964.42000	2.96442	3,017,800	12.70	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			1,957.01000	1.95701	1,996,650	12.37	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			10,783.94000	10.78394	10,665,240	11.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Put			5,876.16000	5.87616	5,784,400	12.39	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			2,013.12000	2.01312	2,053,590	12.39	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			10,394.90000	10.39490	10,277,580	11.49	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			4,456.66000	4.45666	4,377,810	12.70	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			1,622.76000	1.62276	1,583,200	14.12	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			2,999.71000	2.99971	3,053,530	12.71	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			3,726.26000	3.72626	3,683,740	13.94	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.36	Call			3,454.28000	3.45428	3,487,290	13.37	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			5,442.89000	5.44289	5,389,420	13.37	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Put			6,966.67000	6.96667	6,905,810	13.09	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			2,458.92000	2.45892	2,484,540	13.09	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			5,298.77000	5.29877	5,342,730	13.94	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			3,420.50000	3.42050	3,453,270	13.36	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			5,486.02000	5.48602	5,432,310	13.36	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Call			3,220.96000	3.22096	3,252,330	13.31	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			5,750.38000	5.75038	5,695,270	13.31	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			9,176.07000	9.17607	9,107,090	12.73	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			1,514.83000	1.51483	1,532,330	12.73	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.37	Call			3,488.24000	3.48824	3,521,470	13.38	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			5,400.05000	5.40005	5,346,800	13.38	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2044 Option										0.00	0	18,150
Total For R2044										0.00	0	97,183
R2048 On 07/05/2020 Bond Future			10.32442	87.40280	10.35578	87.15391		13.30		0.00	0	91,425
R2048 On 06/08/2020 Bond Future			10.40767	88.96106	10.43799	88.72393		13.28		0.00	0	400
R2048 On 05/11/2020 Bond Future			10.49512	86.07995	10.52368	85.85985		13.04		0.00	0	0
R2048 On 04/02/2021 Bond Future			10.58949	87.59956	10.61272	87.42336		13.08		0.00	0	0
Total R2048 Future										0.00	0	91,825
R2048 On 07/05/2020 Bond Future	9.78	Call			432.22000	0.43222	467,080	12.92		0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Put			5,212.36000	5.21236	4,998,330	12.92		0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Call			447.85000	0.44785	483,750	12.94		0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Put			5,141.02000	5.14102	4,928,030	12.94		0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Call			416.89000	0.41689	450,720	12.90		0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Put			5,284.13000	5.28413	5,069,070	12.90		0.00	0	0
R2048 On 07/05/2020 Bond Future	10.20	Call			1,468.87000	1.46887	1,559,240	13.65		0.00	0	0
R2048 On 07/05/2020 Bond Future	10.20	Put			2,717.86000	2.71786	2,559,340	13.65		0.00	0	300
R2048 On 07/05/2020 Bond Future	10.70	Call			3,745.41000	3.74541	3,906,850	14.89		0.00	0	0
R2048 On 07/05/2020 Bond Future	10.70	Put			1,094.90000	1.09490	1,007,450	14.89		0.00	0	300
R2048 On 07/05/2020 Bond Future	9.69	Put			5,874.10000	5.87410	5,651,330	12.72		0.00	0	0
R2048 On 07/05/2020 Bond Future	9.69	Call			304.74000	0.30474	330,860	12.72		0.00	0	300
R2048 On 06/08/2020 Bond Future	9.25	Put			10,525.03000	10.52503	10,306,360	12.13		0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Call			290.29000	0.29029	308,750	12.13		0.00	0	20,640
R2048 On 06/08/2020 Bond Future	9.00	Put			12,779.60000	12.77960	12,551,160	11.66		0.00	0	0
R2048 On 06/08/2020 Bond Future	9.00	Call			118.90000	0.11890	127,590	11.66		0.00	0	3,000
R2048 On 06/08/2020 Bond Future	10.19	Call			2,283.17000	2.28317	2,374,090	13.52		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			4,257.36000	4.25736	4,111,150	13.52		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Call			2,317.53000	2.31753	2,409,390	13.54		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Put			4,210.56000	4.21056	4,065,290	13.54		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Call			2,249.08000	2.24908	2,339,070	13.51		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Put			4,304.55000	4.30455	4,157,410	13.51		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Call			2,080.38000	2.08038	2,153,220	12.81		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Put			5,948.19000	5.94819	5,800,930	12.81		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Call			2,022.22000	2.02222	2,093,610	12.79		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Put			6,056.60000	6.05660	5,907,890	12.79		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Call			2,051.05000	2.05105	2,123,160	12.80		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Put			6,002.07000	6.00207	5,854,080	12.80		0.00	0	0
R2048 On 04/02/2021 Bond Future	10.48	Call			3,997.64000	3.99764	4,077,850	13.28		0.00	0	0
R2048 On 04/02/2021 Bond Future	10.48	Put			5,013.16000	5.01316	4,917,170	13.28		0.00	0	0
R2048 On 04/02/2021 Bond Future	10.46	Call			3,924.39000	3.92439	4,003,630	13.27		0.00	0	0
R2048 On 04/02/2021 Bond Future	10.46	Put			5,094.82000	5.09482	4,997,860	13.27		0.00	0	0
R2048 On 04/02/2021 Bond Future	10.47	Call			3,961.10000	3.96110	4,040,830	13.27		0.00	0	0

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 04/02/2021 Bond Future	10.47	Put			5,054.01000	5.05401	4,957,540	13.27	0.00	0	0
Total R2048 Option									0.00	0	24,540
Total For R2048									0.00	0	116,365
R208 On 07/05/2020 Bond Future			5.82256	101.55512	5.84107	101.53925		0.44	24,474,783.92	241	17,475
R208 On 06/08/2020 Bond Future			5.28284	103.36559	5.27819	103.36849		0.35	0.00	0	0
R208 On 05/11/2020 Bond Future			4.08252	101.77000	4.01014	101.79802		0.19	0.00	0	0
Total R208 Future									24,474,783.92	241	17,475
R208 On 07/05/2020 Bond Future	4.81	Call			0.00000	0.00000	0,010	0.54	0.00	0	0
R208 On 07/05/2020 Bond Future	4.81	Put			890.10000	0.89010	874,240	0.54	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Call			0.00000	0.00000	0,010	0.54	0.00	0	0
R208 On 07/05/2020 Bond Future	4.82	Put			881.41000	0.88141	865,550	0.54	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Call			0.00000	0.00000	0,000	0.55	0.00	0	0
R208 On 07/05/2020 Bond Future	4.80	Put			898.80000	0.89880	882,930	0.55	0.00	0	0
R208 On 06/08/2020 Bond Future	5.56	Call			218.29000	0.21829	215,860	0.40	0.00	0	0
R208 On 06/08/2020 Bond Future	5.56	Put			43.26000	0.04326	43,730	0.40	0.00	0	0
R208 On 06/08/2020 Bond Future	5.57	Call			223.54000	0.22354	221,100	0.41	0.00	0	0
R208 On 06/08/2020 Bond Future	5.57	Put			42.31000	0.04231	42,770	0.41	0.00	0	0
R208 On 06/08/2020 Bond Future	5.55	Call			213.29000	0.21329	210,880	0.40	0.00	0	0
R208 On 06/08/2020 Bond Future	5.55	Put			44.46000	0.04446	44,950	0.40	0.00	0	0
R208 On 05/11/2020 Bond Future	4.77	Put			7.92000	0.00792	10,450	0.25	0.00	0	0
R208 On 05/11/2020 Bond Future	4.78	Call			304.86000	0.30486	279,280	0.25	0.00	0	0
R208 On 05/11/2020 Bond Future	4.78	Put			7.61000	0.00761	10,050	0.25	0.00	0	0
R208 On 05/11/2020 Bond Future	4.79	Call			308.53000	0.30853	282,900	0.25	0.00	0	0
R208 On 05/11/2020 Bond Future	4.79	Put			7.43000	0.00743	9,820	0.25	0.00	0	0
R208 On 05/11/2020 Bond Future	4.77	Call			301.32000	0.30132	275,830	0.25	0.00	0	0
Total R208 Option									0.00	0	0
Total For R208									24,474,783.92	241	17,475
R209 On 07/05/2020 Bond Future			10.02003	71.03979	10.04629	70.87951		12.70	12,147,804.09	171	69,389
R209 On 06/08/2020 Bond Future			10.10271	72.30627	10.12760	72.15643		12.57	0.00	0	200
R209 On 05/11/2020 Bond Future			10.18719	70.41983	10.20993	70.28483		12.43	0.00	0	0
R209 On 04/02/2021 Bond Future			10.27687	71.66274	10.29363	71.56465		12.43	0.00	0	0
Total R209 Future									12,147,804.09	171	69,589
R209 On 07/05/2020 Bond Future	9.46	Call			330.98000	0.33098	351,850	12.28	0.00	0	0
R209 On 07/05/2020 Bond Future	9.46	Put			4,038.91000	4.03891	3,899,500	12.28	0.00	0	0
R209 On 07/05/2020 Bond Future	9.47	Call			342.97000	0.34297	364,470	12.30	0.00	0	0
R209 On 07/05/2020 Bond Future	9.47	Put			3,985.32000	3.98532	3,846,540	12.30	0.00	0	0
R209 On 07/05/2020 Bond Future	9.45	Call			319.31000	0.31931	339,550	12.27	0.00	0	0
R209 On 07/05/2020 Bond Future	9.45	Put			4,092.90000	4.09290	3,952,860	12.27	0.00	0	0
R209 On 06/08/2020 Bond Future	5.56	Call			0.00000	0.00000	0,000	11.35	0.00	0	0
R209 On 06/08/2020 Bond Future	5.56	Put			37,268.23000	37.26823	37,118,390	11.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	11.35	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			37,159.90000	37.15990	37,010,060	11.35	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	11.35	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			37,376.71000	37.37671	37,226,870	11.35	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			2,398.77000	2.39877	2,454,970	12.71	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,598.69000	3.59869	3,519,890	12.71	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			2,427.53000	2.42753	2,484,170	12.72	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,566.73000	3.56673	3,488,370	12.72	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			2,370.41000	2.37041	2,426,180	12.69	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,631.12000	3.63112	3,551,890	12.69	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			2,955.96000	2.95596	2,997,620	12.53	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			4,041.64000	4.04164	3,985,210	12.53	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			2,984.00000	2.98400	3,025,930	12.54	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			4,009.93000	4.00993	3,953,770	12.54	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			2,928.05000	2.92805	2,969,450	12.52	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			4,073.55000	4.07355	4,016,860	12.52	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												12,147,804.09	171	69,589
R210	On	07/05/2020	Bond Future			186.63178	186.63178	186.63670	186.63670			0.00	0	1,935
R210	On	06/08/2020	Bond Future			190.00486	190.00486	190.04467	190.04467			0.00	0	0
R210	On	05/11/2020	Bond Future			190.64598	190.64598	190.74498	190.74498			0.00	0	0
R210	On	04/02/2021	Bond Future			194.05608	194.05608	194.26187	194.26187			0.00	0	0
Total R210 Future												0.00	0	1,935
Total For R210												0.00	0	1,935
R212	On	07/05/2020	Bond Future			165.10882	165.10882	165.11824	165.11824			0.00	0	6,719
R212	On	06/08/2020	Bond Future			165.79708	165.79708	165.84771	165.84771			0.00	0	0
R212	On	05/11/2020	Bond Future			168.73295	168.73295	168.82518	168.82518			0.00	0	0
R212	On	04/02/2021	Bond Future			169.42153	169.42153	169.61840	169.61840			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			9.34849	85.62423	9.43111	85.13108		9.60	244,799,673.57	2,859	15,444
R213	On	06/08/2020	Bond Future			9.42322	87.15069	9.50618	86.66467		9.43	0.00	0	300
R213	On	05/11/2020	Bond Future			9.50447	85.12518	9.58689	84.65139		9.32	0.00	0	0
R213	On	04/02/2021	Bond Future			9.59390	86.62808	9.67115	86.19294		9.27	0.00	0	0
Total R213 Future												244,799,673.57	2,859	15,744
R213	On	07/05/2020	Bond Future	9.02	Call			500.52000	0.50052	624,400	9.62	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			2,992.72000	2.99272	2,623,450	9.62	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			469.65000	0.46965	587,910	9.60	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,085.57000	3.08557	2,710,680	9.60	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
R213	On	07/05/2020	Bond Future	9.01	Call			484.97000	0.48497	606,030	9.61	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			3,039.00000	3.03900	2,666,910	9.61	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			2,845.06000	2.84506	2,569,530	9.73	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			1,636.41000	1.63641	1,842,750	9.70	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			2,910.73000	2.91073	2,631,050	9.70	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			1,663.05000	1.66305	1,871,460	9.71	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			2,877.86000	2.87786	2,600,250	9.71	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			1,689.70000	1.68970	1,900,190	9.73	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			2,665.56000	2.66556	2,437,890	9.61	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			2,714.29000	2.71429	2,962,020	9.62	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			2,639.25000	2.63925	2,413,190	9.62	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			2,745.39000	2.74539	2,994,720	9.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			2,613.17000	2.61317	2,388,710	9.63	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			2,683.37000	2.68337	2,929,490	9.61	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			2,396.69000	2.39669	2,587,090	9.37	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			3,994.78000	3.99478	3,750,040	9.37	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			2,422.18000	2.42218	2,613,850	9.37	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			3,962.74000	3.96274	3,719,270	9.37	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			2,447.81000	2.44781	2,640,760	9.38	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			3,930.90000	3.93090	3,688,710	9.38	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												244,799,673.57	2,859	15,744
R214	On	07/05/2020	Bond Future			10.20701	69.54218	10.23830	69.34362		13.78	0.00	0	17,353
R214	On	06/08/2020	Bond Future			10.28668	70.78199	10.31689	70.59277		13.70	0.00	0	300
R214	On	05/11/2020	Bond Future			10.37055	68.72384	10.39896	68.54822		13.51	0.00	0	0
R214	On	04/02/2021	Bond Future			10.46100	69.93707	10.48407	69.79645		13.51	0.00	0	0
Total R214 Future												0.00	0	17,653
R214	On	07/05/2020	Bond Future	9.76	Call			505.30000	0.50530	542,520	13.40	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,643.55000	3.64355	3,482,210	13.40	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			521.19000	0.52119	559,340	13.41	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,591.51000	3.59151	3,431,100	13.41	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			489.76000	0.48976	526,040	13.38	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,696.04000	3.69604	3,533,760	13.38	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			6,383.05000	6.38305	6,192,300	12.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			79.81000	0.07981	87,620	12.43	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			2,910.12000	2.91012	2,764,000	13.64	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			780.22000	0.78022	832,660	13.64	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			3,351.31000	3.35131	3,487,050	15.28	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			762.64000	0.76264	699,820	15.28	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			1,627.62000	1.62762	1,693,850	13.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/08/2020	Bond Future	9.98	Put			3,786.05000	3.78605	3,663,060	13.68	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			1,652.95000	1.65295	1,719,910	13.69	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			3,745.76000	3.74576	3,623,500	13.69	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			1,602.51000	1.60251	1,668,010	13.66	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			3,826.66000	3.82666	3,702,940	13.66	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			2,685.27000	2.68527	2,763,270	13.79	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			3,614.23000	3.61423	3,516,610	13.79	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			2,716.08000	2.71608	2,794,650	13.81	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			3,582.05000	3.58205	3,485,000	13.81	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			2,655.74000	2.65574	2,733,180	13.78	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			3,647.79000	3.64779	3,549,610	13.78	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			3,183.20000	3.18320	3,246,070	13.57	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			4,193.51000	4.19351	4,115,760	13.57	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			3,212.77000	3.21277	3,276,010	13.58	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			4,160.81000	4.16081	4,083,430	13.58	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			3,154.03000	3.15403	3,216,520	13.57	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			4,226.69000	4.22669	4,148,560	13.57	0.00	0	0
Total R214 Option												0.00	0	3,750
Total For R214												0.00	0	21,403
Total for Bond												663,392,198.42	7,317	1,321,410
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
Total For I2038									0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2046 Future									0.00	0	0
Total For I2046									0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2050 Future									0.00	0	0
Total For I2050									0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186 Future									0.00	0	0
Total For R186									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R207 Future									0.00	0	0
Total For R186/R207									0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R186/R208 Future									0.00	0	0
Total For R186/R208									0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract 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 R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
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			706.88100	706.88100	704.21200	704.21200				0.00	0	1,176
GOVI On 06/08/2020 GOVI			719.34800	719.34800	716.76100	716.76100				0.00	0	0
GOVI On 05/11/2020 GOVI			732.06000	732.06000	729.60400	729.60400				0.00	0	0
GOVI On 04/02/2021 GOVI			744.99500	744.99500	742.89300	742.89300				0.00	0	0
Total GOVI Future										0.00	0	1,176
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			157,780.00000	15.77800	131,090,000			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	07/05/2020	GOVI	720.00	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Put		157,880.00000	15.78800	131,190,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	719.98	Put		157,680.00000	15.76800	130,990,000		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		113,690.00000	11.36900	87,820,000		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		113,790.00000	11.37900	87,920,000		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		113,590.00000	11.35900	87,720,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.84	Put		82,360.00000	8.23600	57,800,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.85	Put		82,460.00000	8.24600	57,900,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Put		82,260.00000	8.22600	57,700,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Put		80,570.00000	8.05700	59,550,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Put		80,670.00000	8.06700	59,650,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.94	Put		80,470.00000	8.04700	59,450,000		0.00	0	0
Total GOVI Option											0.00	0	0
Total For GOVI											0.00	0	1,176
Total for GOVI											0.00	0	1,176
AL37	On	07/05/2020	Index Future			703.48800	703.48800	699.94700	699.94700		0.00	0	0
AL37	On	06/08/2020	Index Future			715.89500	715.89500	712.42000	712.42000		0.00	0	0
AL37	On	05/11/2020	Index Future			728.54700	728.54700	725.18500	725.18500		0.00	0	0
AL37	On	04/02/2021	Index Future			741.41900	741.41900	738.39300	738.39300		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			803.74100	803.74100	799.19500	799.19500		0.00	0	0
AL7T	On	06/08/2020	Index Future			817.91600	817.91600	813.43600	813.43600		0.00	0	0
AL7T	On	05/11/2020	Index Future			832.37000	832.37000	828.01100	828.01100		0.00	0	0
AL7T	On	04/02/2021	Index Future			847.07700	847.07700	843.09300	843.09300		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			714.97000	714.97000	712.35200	712.35200		114,395,200.00	16	222
ALBI	On	06/08/2020	Index Future			727.58000	727.58000	725.04700	725.04700		0.00	0	0
ALBI	On	05/11/2020	Index Future			740.43700	740.43700	738.03800	738.03800		0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	04/02/2021			753.52000	753.52000	751.48000	751.48000			0.00	0	0
Total ALBI Future											114,395,200.00	16	222
Total For ALBI											114,395,200.00	16	222
IGOV	On	07/05/2020			261.40100	261.40100	261.70300	261.70300			0.00	0	1,007
IGOV	On	06/08/2020			266.07500	266.07500	266.43000	266.43000			0.00	0	0
IGOV	On	05/11/2020			270.83900	270.83900	271.26600	271.26600			0.00	0	0
IGOV	On	04/02/2021			275.68600	275.68600	276.26800	276.26800			0.00	0	0
Total IGOV Future											0.00	0	1,007
Total For IGOV											0.00	0	1,007
Total for Index											114,395,200.00	16	1,229
5Y STN	On	21/12/2021			94.40000	94.40000	94.58000	94.58000			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 :											777,787,398.42	7,333	1,323,866
AA06	On	15/04/2021				100.00000	0.00000	100.79933			0.00	0	0
Total AA06 SPOT											0.00	0	0
Total For AA06											0.00	0	0
AA06/JI	On	15/04/2021			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT											0.00	0	0
Total For AA06/JIBAR											0.00	0	0
AA07	On	15/04/2021			7.17000	106.12575	7.17000	106.10532			0.00	0	0
Total AA07 SPOT											0.00	0	0
Total For AA07											0.00	0	0
AB01/R	On	24/11/2020			10.00000	103.39900	10.00000	103.37200			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			11.37000	100.01237	11.37000	105.66413			0.00	0	0
Total AB018U SPOT											0.00	0	0
Total For AB018U											0.00	0	0
AB019L	On	04/09/2020			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			11.81000	100.09359	11.81000	100.06238			0.00	0	0
Total AB020U SPOT											0.00	0	0
Total For AB020U											0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	50.36240	100.00000	50.25033				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	39.17873	100.00000	39.09154				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	103.60600	10.00000	103.57900			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			4.87000	4.87000	4.87000	285.32835			0.00	0	0
Total ABCPI3 SPOT									0.00	0	0
Total For ABCPI3									0.00	0	0
ABF001 On 13/09/2026 Spot Bond					0.00000	99.83260			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	101.02249			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	100.01781			0.00	0	0
Total ABF007 SPOT									0.00	0	0
Total For ABF007									0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABF19U SPOT									0.00	0	0
Total For ABF19U									0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	101.90345			0.00	0	0
Total ABFN08 SPOT									0.00	0	0
Total For ABFN08									0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	102.00308			0.00	0	0
Total ABFN09 SPOT									0.00	0	0
Total For ABFN09									0.00	0	0
ABFN13 On 14/05/2020 Spot Bond					0.00000	100.64116			0.00	0	0
Total ABFN13 SPOT									0.00	0	0
Total For ABFN13									0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	101.57239			0.00	0	0
Total ABFN14 SPOT									0.00	0	0
Total For ABFN14									0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	100.90586			0.00	0	0
Total ABFN15 SPOT									0.00	0	0
Total For ABFN15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 11/11/2022 Spot Bond					0.00000	101.76480				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	103.76414				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.22690				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.03300				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.11073				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	104.07872				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.24217				0.00	200,000,000	100,000,000
Total ABFN24 SPOT										0.00	200,000,000	100,000,000
Total For ABFN24										0.00	200,000,000	100,000,000
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.48948				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	104.87527				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.47614				0.00	200,000,000	100,000,000
Total ABFN27 SPOT										0.00	200,000,000	100,000,000
Total For ABFN27										0.00	200,000,000	100,000,000
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.28204				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.15121				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN3 On 29/08/2028 Spot Bond					0.00000	100.72148			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	100.37260			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	100.54380			0.00	0	0
Total ABFN32 SPOT									0.00	0	0
Total For ABFN32									0.00	0	0
ABFN3 On 15/11/2024 Spot Bond					0.00000	101.05178			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	100.89083			0.00	0	0
Total ABFN34 SPOT									0.00	0	0
Total For ABFN34									0.00	0	0
ABFN3 On 07/02/2024 Spot Bond					0.00000	101.10612			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	100.79591			0.00	0	0
Total ABFN36 SPOT									0.00	0	0
Total For ABFN36									0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	102.12341			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	100.90209			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	101.77512			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	101.79741			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	101.78099			0.00	0	0
Total ABFN41 SPOT									0.00	0	0
Total For ABFN41									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN4: On 16/09/2029 Spot Bond					0.00000	101.80680				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	101.14676				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.16608				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.17992				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.05329				0.00	0	0
Total ABJ01 SPOT										0.00	0	0
Total For ABJ01										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	100.41567				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	99.99990				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	99.62837				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			6.09000	6.09000	6.09000	153.46868				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	98.90045	100.00000	98.67562				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			5.79000	5.79000	5.79000	138.26664				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	37.28287	100.00000	37.19719				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI04 On 13/03/2024 Spot Bond			8.41000	8.41000	8.41000	125.35297			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.24329	100.00000	11.21731			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	96.95008			0.00	0	0
Total ABKS1 SPOT									0.00	0	0
Total For ABKS1									0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.18000	208.12049	4.18000	208.07923			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			4.61000	4.61000	4.61000	129.93728			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			4.78000	4.78000	4.78000	174.12327			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			4.49500	4.49500	4.49500	210.61946			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			8.01000	8.01000	8.01000	99.44521			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			9.53500	9.53500	9.53500	106.86839			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			6.67000	6.67000	6.67000	102.97010			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.08000	10.08000	10.08000	104.15126			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			6.91500	106.43107	6.91500	106.41130		214,365,000,000.00		31,000,000	635,500,000
Total ABS11 SPOT								214,365,000,000.00		31,000,000	635,500,000
Total For ABS11								214,365,000,000.00		31,000,000	635,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS12 On 14/05/2020 Spot Bond			6.60000	103.34064	6.60000	103.32219			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/R On 14/05/2020 Spot Bond			9.20000	102.84140	9.20000	102.81593			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			7.37500	107.55604	7.37500	107.53465			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			6.72500	104.63318	6.72500	104.61417			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			7.30000	108.99748	7.30000	108.97600			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			8.33000	112.48582	8.33000	112.46060			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			8.88000	112.98637	8.88000	112.95941		125,208,000,000.00		14,100,000	1,503,800,000
Total ABS17 SPOT								125,208,000,000.00		14,100,000	1,503,800,000
Total For ABS17								125,208,000,000.00		14,100,000	1,503,800,000
ABS18 On 26/09/2023 Spot Bond			7.25000	112.36099	7.25000	112.33901		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			7.19000	102.34601	7.19000	102.32620		632,001,000,000.00		87,900,000	42,500,000
Total ABS6 SPOT								632,001,000,000.00		87,900,000	42,500,000
Total For ABS6								632,001,000,000.00		87,900,000	42,500,000
ABS7 On 11/09/2026 Spot Bond			8.56000	101.06130	8.56000	101.03803		101,864,000,000.00		11,900,000	3,200,000
Total ABS7 SPOT								101,864,000,000.00		11,900,000	3,200,000
Total For ABS7								101,864,000,000.00		11,900,000	3,200,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.16593	100.00000	9.14554		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	296.69599		0.00		0	0
Total ABS12 SPOT								0.00		0	0
Total For ABS12								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABSI4 On 31/01/2022 Spot Bond			3.09000	161.50407	3.09000	161.47669			0.00	0	0
Total ABSI4 SPOT									0.00	0	0
Total For ABSI4									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
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			10.98000	10.98000	10.98000	101.45153			0.00	0	0
Total ABX01 SPOT									0.00	0	0
Total For ABX01									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	103.60600	10.00000	103.57900			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL09γ On 20/12/2025 Spot Bond					0.00000	101.98553			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	101.94409			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL12γ On 20/09/2021 Spot Bond					0.00000	250.77527			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	250.87537			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.89250				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14€ On 25/11/2020 Spot Bond			10.00000	103.60600	10.00000	103.57900				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.89875				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	101.15893				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	102.12987				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	101.93387				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.94019				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.94019				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	101.97547				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL20€ On 20/12/2022 Spot Bond					0.00000	101.97547				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL20€ On 30/01/2023 Spot Bond					0.00000	168.69672				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL20€ On 14/02/2023 Spot Bond					0.00000	170.35183				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL214 On 20/09/2020 Spot Bond					0.00000	100.34498				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	101.87387				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	100.56351				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	100.91559				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	101.86555				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	101.83444				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	100.44570				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	101.55706				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.29774				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.29948				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	100.14793				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	103.00324				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AGL03 On 17/05/2025 Spot Bond					0.00000	100.41837			0.00	0	2,000,000,000
Total AGL03 SPOT									0.00	0	2,000,000,000
Total For AGL03									0.00	0	2,000,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	104.24400			0.00	0	2,958,000,000
Total AGT01 SPOT									0.00	0	2,958,000,000
Total For AGT01									0.00	0	2,958,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	102.03064			0.00	0	0
Total AGT02 SPOT									0.00	0	0
Total For AGT02									0.00	0	0
AGT03 On 05/06/2025 Spot Bond					0.00000	102.62403			0.00	18,000,000	6,000,000
Total AGT03 SPOT									0.00	18,000,000	6,000,000
Total For AGT03									0.00	18,000,000	6,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.02859			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	100.81697			0.00	0	0
Total AHF2B3 SPOT									0.00	0	0
Total For AHF2B3									0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.92815			0.00	0	0
Total AHF2C3 SPOT									0.00	0	0
Total For AHF2C3									0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.01032			0.00	0	0
Total AHF3A5 SPOT									0.00	0	0
Total For AHF3A5									0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.00422			0.00	0	0
Total AHF3A6 SPOT									0.00	0	0
Total For AHF3A6									0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.07137			0.00	0	0
Total AHF3B4 SPOT									0.00	0	0
Total For AHF3B4									0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.13848			0.00	0	0
Total AHF3B5 SPOT									0.00	0	0
Total For AHF3B5									0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.35781			0.00	0	0
Total AHF3C4 SPOT									0.00	0	0
Total For AHF3C4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.42474				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.05567				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.30443				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			8.05000	105.75337	8.05000	105.73044				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	100.31492				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C: On 21/08/2023 Spot Bond					0.00000	100.32889				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	100.42636				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	100.74195				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	100.86322				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B: On 21/08/2024 Spot Bond					0.00000	100.31483				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0
AHF6C: On 21/08/2024 Spot Bond					0.00000	100.32879				0.00	0	0
Total AHF6C1 SPOT										0.00	0	0
Total For AHF6C1										0.00	0	0
AHF6D: On 21/08/2024 Spot Bond					0.00000	100.42614				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL01U SPOT										0.00	0	0
Total For AHL01U										0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,741
Total AHY2U SPOT										0.00	0	4,160,827,741
Total For AHY2U										0.00	0	4,160,827,741
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			7.40000	115.89611	7.40000	115.87311		32,305,929,880,000.00			4,365,666,200	2,182,833,100
Total AIR02 SPOT								32,305,929,880,000.00			4,365,666,200	2,182,833,100
Total For AIR02								32,305,929,880,000.00			4,365,666,200	2,182,833,100
AIR04 On 29/05/2024 Spot Bond			7.70000	107.97620	7.70000	107.95379				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			10.88000	97.30721	10.88000	97.27889				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			4.98500	175.61628	4.98500	175.57770				0.00	0	50,000,000
Total AIRL01 SPOT										0.00	0	50,000,000
Total For AIRL01										0.00	0	50,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
APF04 On 21/10/2021 Spot Bond					0.00000	101.08134				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	100.60332				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	100.73513				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	101.70570				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	100.43891				0.00	0	1,400,000,000
Total APF08 SPOT										0.00	0	1,400,000,000
Total For APF08										0.00	0	1,400,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	100.98446				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	99.86734				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	101.76813				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS221U SPOT									0.00	0	0
Total For AS221U									0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS224U SPOT									0.00	0	0
Total For AS224U									0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS248U SPOT									0.00	0	0
Total For AS248U									0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS249U SPOT									0.00	0	0
Total For AS249U									0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS266U SPOT									0.00	0	0
Total For AS266U									0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS288U SPOT									0.00	0	0
Total For AS288U									0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS294U SPOT									0.00	0	0
Total For AS294U									0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS334U SPOT									0.00	0	0
Total For AS334U									0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS343U SPOT									0.00	0	0
Total For AS343U									0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS345U SPOT									0.00	0	0
Total For AS345U									0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS347U SPOT									0.00	0	0
Total For AS347U									0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS349U SPOT									0.00	0	0
Total For AS349U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS404U SPOT										0.00	0	0
Total For AS404U										0.00	0	0
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS410U SPOT										0.00	0	0
Total For AS410U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.74500	228.20627	4.74500	228.15759				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03L On 07/12/2033 Spot Bond			4.76000	204.87769	4.76000	204.83391				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN05L On 22/04/2020 Spot Bond					0.00000	101.04559				0.00	0	100,000,000
Total ASN058 SPOT										0.00	0	100,000,000
Total For ASN058										0.00	0	100,000,000
ASN05L On 28/04/2020 Spot Bond					0.00000	100.89930				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06L On 30/04/2020 Spot Bond					0.00000	100.83527				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN071 On 20/06/2020 Spot Bond					0.00000	102.12241				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN081 On 20/09/2020 Spot Bond					0.00000	101.80948				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN082 On 20/06/2020 Spot Bond					0.00000	102.21796				0.00	63,500,000	63,500,000
Total ASN083 SPOT										0.00	63,500,000	63,500,000
Total For ASN083										0.00	63,500,000	63,500,000
ASN084 On 03/09/2020 Spot Bond					0.00000	100.79999				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN085 On 01/10/2020 Spot Bond					0.00000	138.60984				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN091 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN092 On 21/10/2020 Spot Bond					0.00000	101.04559				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN093 On 10/11/2020 Spot Bond					0.00000	100.57724				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN094 On 20/12/2020 Spot Bond					0.00000	94.27987				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	100.01708				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN112 On 07/03/2021 Spot Bond					0.00000	99.91143				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN114 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN12: On 20/12/2020 Spot Bond					0.00000	102.38971			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	102.36901			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			3.82000	159.35906	3.82000	159.32891			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	102.40898			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	90.29052			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	100.71780			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	100.73463			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			3.86500	159.22804	3.86500	159.19771			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	54.26639			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15: On 02/06/2021 Spot Bond					0.00000	100.01876				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			5.42000	166.56257	5.42000	166.52406				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.59173				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	100.36595				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	102.51023				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.08333				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	99.85098				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	101.66301				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			4.72500	103.17277	4.72500	103.15074				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	101.76813				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	101.78514				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	101.88953				0.00	0	7,200,000
Total ASN204 SPOT										0.00	0	7,200,000
Total For ASN204										0.00	0	7,200,000
ASN20: On 24/08/2021 Spot Bond					0.00000	100.28261				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	100.30760				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	100.13432				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.01660				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN24: On 09/03/2020 Spot Bond					0.00000	99.91778				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	100.13267				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	102.07918				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	101.77850				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	100.41164				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	100.34483				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond					0.00000	100.31422				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	99.81658				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29: On 26/09/2023 Spot Bond					0.00000	101.69060				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30: On 20/12/2023 Spot Bond					0.00000	101.86143				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31: On 20/12/2023 Spot Bond					0.00000	102.20347				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31: On 20/01/2021 Spot Bond					0.00000	102.00698				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN316 On 30/04/2020 Spot Bond					0.00000	100.84379			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	101.45638			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			4.70500	4.70500	4.70500	93.69750			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			4.87500	4.87500	4.87500	89.04890			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	101.79669			0.00	0	0
Total ASN327 SPOT									0.00	0	0
Total For ASN327									0.00	0	0
ASN328 On 20/06/2024 Spot Bond					0.00000	101.96091			0.00	0	0
Total ASN328 SPOT									0.00	0	0
Total For ASN328									0.00	0	0
ASN333 On 09/05/2024 Spot Bond					0.00000	100.58383			0.00	0	0
Total ASN333 SPOT									0.00	0	0
Total For ASN333									0.00	0	0
ASN335 On 20/06/2024 Spot Bond					0.00000	101.80540			0.00	0	0
Total ASN335 SPOT									0.00	0	0
Total For ASN335									0.00	0	0
ASN337 On 31/01/2038 Spot Bond			4.83500	101.62914	4.83500	101.60714			0.00	0	0
Total ASN337 SPOT									0.00	0	0
Total For ASN337									0.00	0	0
ASN341 On 20/06/2024 Spot Bond					0.00000	101.88212			0.00	0	0
Total ASN341 SPOT									0.00	0	0
Total For ASN341									0.00	0	0
ASN342 On 12/02/2021 Spot Bond					0.00000	100.67532			0.00	0	0
Total ASN342 SPOT									0.00	0	0
Total For ASN342									0.00	0	0
ASN344 On 12/02/2021 Spot Bond					0.00000	100.67532			0.00	0	0
Total ASN344 SPOT									0.00	0	0
Total For ASN344									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN34(On 20/06/2024 Spot Bond					0.00000	101.76806				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN35(On 20/06/2024 Spot Bond					0.00000	101.84354				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN35(On 20/06/2024 Spot Bond					0.00000	101.83028				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN35(On 20/06/2024 Spot Bond					0.00000	101.83028				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36(On 30/08/2024 Spot Bond					0.00000	100.13852				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36(On 20/06/2024 Spot Bond					0.00000	102.06870				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	101.80744				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	101.85098				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	100.85376				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	99.75784				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	99.75784				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	102.05010				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN38 On 20/12/2024 Spot Bond					0.00000	101.81780			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	100.32157			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	101.87920			0.00	240,000,000	60,000,000
Total ASN399 SPOT									0.00	240,000,000	60,000,000
Total For ASN399									0.00	240,000,000	60,000,000
ASN40 On 20/12/2024 Spot Bond					0.00000	100.99619			0.00	0	0
Total ASN409 SPOT									0.00	0	0
Total For ASN409									0.00	0	0
ASN41 On 20/12/2024 Spot Bond					0.00000	100.34621			0.00	0	0
Total ASN415 SPOT									0.00	0	0
Total For ASN415									0.00	0	0
ASN41 On 05/12/2020 Spot Bond					0.00000	100.13330			0.00	0	0
Total ASN419 SPOT									0.00	0	0
Total For ASN419									0.00	0	0
ASN42 On 29/10/2020 Spot Bond					0.00000	100.15834			0.00	0	0
Total ASN420 SPOT									0.00	0	0
Total For ASN420									0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ASN75U SPOT									0.00	0	0
Total For ASN75U									0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	100.49343			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			6.70000	104.43827	6.70000	104.41947		2,010,000,000,000.00	0.00	300,000,000	1,300,000,000
Total BAW19 SPOT								2,010,000,000,000.00	0.00	300,000,000	1,300,000,000
Total For BAW19								2,010,000,000,000.00	0.00	300,000,000	1,300,000,000
BAW21 On 24/03/2022 Spot Bond			7.10000	108.29963	7.10000	108.27888		0.00	0	0	
Total BAW21 SPOT								0.00	0	0	
Total For BAW21								0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	104.16925	9.30000	104.14324		0.00	0	0	
Total BAW21/R208 SPOT								0.00	0	0	
Total For BAW21/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
BAW22 On 07/12/2022 Spot Bond					0.00000	101.68879			0.00	11,500,000	3,100,000
Total BAW22 SPOT									0.00	11,500,000	3,100,000
Total For BAW22									0.00	11,500,000	3,100,000
BAW25 On 08/05/2020 Spot Bond					0.00000	100.76982			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	100.89902			0.00	0	0
Total BAW28 SPOT									0.00	0	0
Total For BAW28									0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.23988			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	99.99983			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	101.49225			0.00	0	0
Total BAW31 SPOT									0.00	0	0
Total For BAW31									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.54560			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	102.61131			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			10.29500	10.29500	10.29500	102.80732			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	102.14270			0.00	0	0
Total BAYA61 SPOT									0.00	0	0
Total For BAYA61									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.01893				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	103.23910				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	102.03657				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.38939				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	102.01903				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			9.90000	9.90000	9.90000	105.31603				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	101.90421				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	101.90421				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.90421				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.59000	11.59000	11.59000	107.72562				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.61726				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	102.46261				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.47594				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	102.47600				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA77 On 30/09/2022 Spot Bond					0.00000	102.23006				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	102.56613				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	104.28719				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	102.65440				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	102.30161				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.34479				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.34479				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.34479				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.38912				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.34547				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.34547				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.34547				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U 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
BAYD4U 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
BAYD5U 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
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	100.05788				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	100.53199				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	99.91884				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			8.53500	8.53500	8.53500	100.67253				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD302L On 18/04/2028 Spot Bond			100.00000	11.20031	100.00000	11.17551			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	100.70247			0.00	0	0
Total BDX211 SPOT									0.00	0	0
Total For BDX211									0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	100.52857			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			8.79500	101.24255	8.79500	101.21919			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	101.14680			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			8.70000	106.92925	8.70000	106.90451			0.00	0	0
Total BGL07 SPOT									0.00	0	0
Total For BGL07									0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	100.05206			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			8.49500	106.53182	8.49500	106.50747			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	103.50327			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			9.27500	107.54408	9.27500	107.51730			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	104.08709			0.00	0	0
Total BGL12 SPOT									0.00	0	0
Total For BGL12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL13 On 20/08/2021 Spot Bond			7.70000	105.95105	7.70000	105.92906			1,663,200,000,000.00	216,000,000	237,200,000
Total BGL13 SPOT									1,663,200,000,000.00	216,000,000	237,200,000
Total For BGL13									1,663,200,000,000.00	216,000,000	237,200,000
BGL14 On 03/11/2021 Spot Bond					0.00000	104.78059			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	106.36347			0.00	0	0
Total BGL15 SPOT									0.00	0	0
Total For BGL15									0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	100.26541			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	106.16954			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	104.46530			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	106.75426			0.00	849,300,000	219,400,000
Total BGL19 SPOT									0.00	849,300,000	219,400,000
Total For BGL19									0.00	849,300,000	219,400,000
BGT01 On 12/09/2022 Spot Bond					0.00000	106.25349			0.00	31,895,400	3,351,947,700
Total BGT01 SPOT									0.00	31,895,400	3,351,947,700
Total For BGT01									0.00	31,895,400	3,351,947,700
BID07 On 30/06/2020 Spot Bond					0.00000	101.80737			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	102.69041			0.00	30,100,000	8,100,000
Total BID08 SPOT									0.00	30,100,000	8,100,000
Total For BID08									0.00	30,100,000	8,100,000
BID09 On 15/11/2021 Spot Bond					0.00000	100.47348			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	100.38636			0.00	0	0
Total BID10 SPOT									0.00	0	0
Total For BID10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BID11 On 15/11/2023 Spot Bond			7.44000	109.79652	7.44000	109.77449			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	99.96545			0.00	0	0
Total BID12 SPOT									0.00	0	0
Total For BID12									0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	99.81011			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	100.84885			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	100.54541			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	100.88073			0.00	0	0
Total BNPP01 SPOT									0.00	0	0
Total For BNPP01									0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.39051			0.00	0	0
Total BNPP02 SPOT									0.00	0	0
Total For BNPP02									0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.33571			0.00	0	0
Total BNPP04 SPOT									0.00	0	0
Total For BNPP04									0.00	0	0
BNPP0 On 05/01/2025 Spot Bond					0.00000	101.69483			0.00	0	0
Total BNPP05 SPOT									0.00	0	0
Total For BNPP05									0.00	0	0
BNPP0 On 03/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		408,000,000,000,000.00	4,080,000,000	22,040,000,000	
Total BNPP06 SPOT								18,000,000,000,000.00	4,080,000,000	22,040,000,000	
Total For BNPP06								18,000,000,000,000.00	4,080,000,000	22,040,000,000	
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.71197			0.00	0	0
Total BPPF02 SPOT									0.00	0	0
Total For BPPF02									0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.05651			0.00	0	0
Total BPPF04 SPOT									0.00	0	0
Total For BPPF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF01 On 22/03/2021 Spot Bond					0.00000	101.64226				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF11 On 23/07/2021 Spot Bond					0.00000	101.04395				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF13 On 09/10/2023 Spot Bond					0.00000	101.76913				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF15 On 22/03/2020 Spot Bond					0.00000	101.57253				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF16 On 23/07/2020 Spot Bond					0.00000	100.87260				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF18 On 19/11/2020 Spot Bond					0.00000	100.32026				0.00	600,000,000	300,000,000
Total BPPF18 SPOT										0.00	600,000,000	300,000,000
Total For BPPF18										0.00	600,000,000	300,000,000
BPPF19 On 19/11/2022 Spot Bond					0.00000	100.38262				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF20 On 19/11/2024 Spot Bond					0.00000	100.34159				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF21 On 26/02/2023 Spot Bond					0.00000	100.17989				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U 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
BS2B1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.71667				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	101.69765				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	100.59663				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.01500	103.04197	7.01500	103.02240				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL24 On 02/11/2020 Spot Bond					0.00000	101.65737			0.00	350,000,000	175,000,000
Total CBL24 SPOT									0.00	350,000,000	175,000,000
Total For CBL24									0.00	350,000,000	175,000,000
CBL26 On 06/05/2021 Spot Bond			7.10000	108.08994	7.10000	108.06922			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	100.73847			0.00	1,000,000,000	500,000,000
Total CBL27 SPOT									0.00	1,000,000,000	500,000,000
Total For CBL27									0.00	1,000,000,000	500,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	100.29854			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	100.87574			0.00	1,200,000,000	600,000,000
Total CBL29 SPOT									0.00	1,200,000,000	600,000,000
Total For CBL29									0.00	1,200,000,000	600,000,000
CCT01 On 23/06/2023 Spot Bond			9.48000	111.08572	9.48000	111.05761		5,048,100,000,000.00		532,500,000	141,800,000
Total CCT01 SPOT								5,048,100,000,000.00		532,500,000	141,800,000
Total For CCT01								5,048,100,000,000.00		532,500,000	141,800,000
CCT02 On 12/06/2024 Spot Bond			9.28000	110.74162	9.28000	110.71418		5,568,000,000,000.00		600,000,000	300,000,000
Total CCT02 SPOT								5,568,000,000,000.00		600,000,000	300,000,000
Total For CCT02								5,568,000,000,000.00		600,000,000	300,000,000
CCT03 On 15/03/2025 Spot Bond			9.07000	108.01741	9.07000	107.99110			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			10.07000	101.85599	10.07000	101.82850		6,165,861,000,000.00		612,300,000	159,100,000
Total CCT04 SPOT								6,165,861,000,000.00		612,300,000	159,100,000
Total For CCT04								6,165,861,000,000.00		612,300,000	159,100,000
CGR14 On 25/11/2020 Spot Bond			10.00000	103.60580	10.00000	103.57880			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	102.22591			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	101.69387			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR29 On 08/02/2021 Spot Bond					0.00000	101.25743				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.27195				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	102.15976				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	100.61940				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	102.05361				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	100.95049				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	100.70421				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	101.76740				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	100.97659				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CGR46 On 28/02/2023 Spot Bond					0.00000	100.18081				0.00	0	0
Total CGR46 SPOT										0.00	0	0
Total For CGR46										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR47 On 28/02/2025 Spot Bond					0.00000	100.18941				0.00	0	0
Total CGR47 SPOT										0.00	0	0
Total For CGR47										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL572U SPOT										0.00	0	0
Total For CL572U										0.00	0	0
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
Total CL573U SPOT										0.00	0	10,000,000,000
Total For CL573U										0.00	0	10,000,000,000
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL574U SPOT										0.00	0	0
Total For CL574U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC2U SPOT									0.00	0	0
Total For CLC2U									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.74923			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	154.10511	3.14000	154.00209			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			3.79000	3.79000	3.79000	151.92675			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	103.60600	10.00000	103.57900			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	103.60600	10.00000	103.57900			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	103.60600	10.00000	103.57900			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	100.52225			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			9.29000	103.51919	9.29000	103.49337			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			9.81000	105.29307	9.81000	105.26536			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	102.08343			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN318 On 14/11/2022 Spot Bond					0.00000	100.51149				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	101.40449				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			8.47000	111.85216	8.47000	111.82668				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	100.79197				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			10.61000	113.60276	10.61000	113.57049				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	100.82208				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.95172				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	109.39983				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			7.29500	107.09461	7.29500	107.07353				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	103.48619	10.98000	103.45581				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	105.06639	11.00000	105.03549				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	100.69505				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN384 On 20/09/2024 Spot Bond			10.40000	111.34172	10.40000	111.31071				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	102.24058				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.85090				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	101.00804				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	101.86140				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	102.01704				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	102.57183				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	100.49428				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	100.49159				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	101.86129				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	101.37649				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	101.87165				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN409 On 18/07/2020 Spot Bond					0.00000	101.96192				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	103.04480				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	102.22728				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.55259				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	102.41763				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	102.14110				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	101.33920				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	102.06010				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	102.24473				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	104.47071				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	101.25809				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	107.39700				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42: On 20/12/2020 Spot Bond					0.00000	106.61000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	107.70100				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	102.92391				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	105.85000				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	102.67954				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	153.65000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	108.13800				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	108.72100				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	109.00700				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	154.65000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	102.04790				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	101.95463				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN43(On 03/02/2021 Spot Bond					0.00000	101.44070				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond					0.00000	156.41000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 24/05/2021 Spot Bond			7.19500	107.94014	7.19500	107.91917				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45(On 31/01/2022 Spot Bond			3.79000	159.44649	3.79000	159.41645				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.86000	117.36579	6.86000	117.33404				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			7.10000	116.10618	7.10000	116.07404				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN45(On 20/12/2021 Spot Bond					0.00000	102.31121				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN45(On 17/11/2021 Spot Bond					0.00000	100.42401				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN45(On 29/11/2021 Spot Bond					0.00000	100.70720				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN46(On 29/11/2021 Spot Bond					0.00000	101.02861				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46(On 15/02/2022 Spot Bond					0.00000	102.70082				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46(On 16/02/2022 Spot Bond			8.46500	105.11998	8.46500	105.09604				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN464 On 13/03/2022 Spot Bond			7.90000	103.74478	7.90000	103.72269			23,375,310,000,000.00	2,958,900,000	804,400,000
Total CLN464 SPOT									23,375,310,000,000.00	2,958,900,000	804,400,000
Total For CLN464									23,375,310,000,000.00	2,958,900,000	804,400,000
CLN465 On 14/03/2020 Spot Bond					0.00000	99.76365			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN466 On 27/03/2020 Spot Bond					0.00000	101.60384			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	101.59122			0.00	0	0
Total CLN467 SPOT									0.00	0	0
Total For CLN467									0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	101.59122			0.00	0	0
Total CLN468 SPOT									0.00	0	0
Total For CLN468									0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	102.51083			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN470 On 19/11/2022 Spot Bond					0.00000	100.40908			0.00	0	0
Total CLN470 SPOT									0.00	0	0
Total For CLN470									0.00	0	0
CLN471 On 23/06/2021 Spot Bond					0.00000	99.87592			0.00	0	0
Total CLN471 SPOT									0.00	0	0
Total For CLN471									0.00	0	0
CLN472 On 20/09/2020 Spot Bond					0.00000	102.06858			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0
CLN473 On 29/11/2021 Spot Bond			100.00000	33.93647	100.00000	33.86095			0.00	0	0
Total CLN473 SPOT									0.00	0	0
Total For CLN473									0.00	0	0
CLN474 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLN474 SPOT									0.00	0	0
Total For CLN474									0.00	0	0
CLN475 On 20/05/2021 Spot Bond					0.00000	100.37606			0.00	0	0
Total CLN475 SPOT									0.00	0	0
Total For CLN475									0.00	0	0
CLN476 On 20/05/2021 Spot Bond					0.00000	101.50184			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN484 On 02/12/2021 Spot Bond					0.00000	101.14982			0.00	0	490,000,000
Total CLN484 SPOT									0.00	0	490,000,000
Total For CLN484									0.00	0	490,000,000
CLN485 On 02/12/2021 Spot Bond			7.39500	106.12182	7.39500	106.10076			0.00	0	0
Total CLN485 SPOT									0.00	0	0
Total For CLN485									0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	102.34699			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0
CLN487 On 23/06/2021 Spot Bond			10.90000	105.05570	10.90000	106.43194			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			7.70000	104.05876	7.70000	104.03716			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	101.59713			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	102.50231			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	102.06675			0.00	0	0
Total CLN493 SPOT									0.00	0	0
Total For CLN493									0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	100.13582			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0
CLN496 On 04/09/2024 Spot Bond			8.10000	107.35346	8.10000	107.33030			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	102.13368			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	101.85305			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN49(On 20/05/2021 Spot Bond					0.00000	100.34426				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50(On 10/10/2020 Spot Bond					0.00000	101.32417				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50(On 11/10/2022 Spot Bond					0.00000	101.34143				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	101.39071				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	101.39071				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN50(On 24/10/2020 Spot Bond					0.00000	100.94208				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN50(On 20/12/2022 Spot Bond					0.00000	102.45500				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN51(On 11/10/2020 Spot Bond					0.00000	101.32017				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.11494				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN51(On 15/09/2022 Spot Bond			9.96000	99.75996	9.96000	99.73332				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN51(On 30/10/2022 Spot Bond			10.01000	103.47499	10.01000	103.44738				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN51(On 25/11/2022 Spot Bond					0.00000	100.23383				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN519 On 30/06/2022 Spot Bond			9.60000	101.73132	9.60000	102.72281				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	99.84433				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.82533				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	100.16258				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	100.50716				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	99.92589	9.20000	99.90121				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	100.94766				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	101.60258				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	102.17412				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	101.61417				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	101.79147				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	99.85138				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53 On 12/03/2023 Spot Bond					0.00000	99.84433				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	103.99453				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	101.96515				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	101.10789				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			9.76000	9.76000	9.76000	103.73447				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	99.30441				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	100.90032				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	100.43562				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	102.47279				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	101.29671				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	121.62600				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	100.14026				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.65471				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54: On 17/01/2024 Spot Bond					0.00000	101.27722				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54: On 21/08/2026 Spot Bond			9.23000	104.15884	9.23000	104.13303			18,453,539,000,000.00	1,999,300,000	519,200,000	
Total CLN546 SPOT									18,453,539,000,000.00	1,999,300,000	519,200,000	
Total For CLN546									18,453,539,000,000.00	1,999,300,000	519,200,000	
CLN54: On 29/03/2025 Spot Bond			9.28000	107.52107	9.28000	107.49427			0.00	0	0	
Total CLN547 SPOT									0.00	0	0	
Total For CLN547									0.00	0	0	
CLN54: On 12/11/2025 Spot Bond			9.37000	106.60395	9.37000	106.57713			0.00	0	0	
Total CLN548 SPOT									0.00	0	0	
Total For CLN548									0.00	0	0	
CLN54: On 07/12/2025 Spot Bond			4.89000	4.89000	4.89000	104.25686			0.00	0	0	
Total CLN549 SPOT									0.00	0	0	
Total For CLN549									0.00	0	0	
CLN55 On 18/04/2028 Spot Bond					0.00000	268.33305			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			4.89000	4.89000	4.89000	104.25600			0.00	0	0	
Total CLN550 SPOT									0.00	0	0	
Total For CLN550									0.00	0	0	
CLN55: On 03/03/2020 Spot Bond				100.00000	0.00000	100.00000			0.00	0	0	
Total CLN551 SPOT									0.00	0	0	
Total For CLN551									0.00	0	0	
CLN55: On 20/12/2023 Spot Bond					0.00000	119.00600			0.00	0	0	
Total CLN552 SPOT									0.00	0	0	
Total For CLN552									0.00	0	0	
CLN55: 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN554 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
CLN555 On 20/12/2020 Spot Bond					0.00000	103.16623				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN556 On 15/11/2023 Spot Bond					0.00000	100.43037				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	100.52748				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 24/11/2024 Spot Bond					0.00000	100.24745				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	101.39411				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	124.67600				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	100.56626				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.16000	102.09195	10.16000	103.15246				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			9.23000	104.47306	9.23000	107.19943				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	100.58465				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	100.29909				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN566 On 17/01/2024 Spot Bond					0.00000	102.85473				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	100.02223				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	100.54459				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.54790				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN570 On 13/05/2021 Spot Bond					0.00000	101.24787				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN571 On 12/11/2025 Spot Bond			9.46000	102.67369	9.46000	105.34579				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	100.54524				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	101.03461				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	100.54645				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	99.75333				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN576 On 25/04/2023 Spot Bond					0.00000	100.24500				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	102.08942				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN577 On 18/04/2026 Spot Bond					0.00000	101.07722				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN579 On 02/04/2024 Spot Bond					0.00000	101.60743				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN580 On 10/10/2024 Spot Bond					0.00000	101.62557				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN581 On 10/05/2024 Spot Bond					0.00000	100.57725				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN582 On 30/05/2022 Spot Bond					0.00000	100.13464				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
CLN583 On 16/09/2025 Spot Bond					0.00000	102.16277				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN584 On 18/04/2022 Spot Bond					0.00000	101.01032				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN585 On 31/05/2022 Spot Bond					0.00000	100.13216				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN586 On 16/09/2025 Spot Bond					0.00000	100.35982				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN587 On 10/06/2026 Spot Bond					0.00000	102.10866				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN588 On 14/06/2022 Spot Bond					0.00000	101.81149				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN589 On 18/06/2024 Spot Bond					0.00000	101.89718				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN59(On 16/09/2025 Spot Bond					0.00000	102.13474				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	101.73463				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN59 On 05/12/2026 Spot Bond			5.08000	122.18375	5.08000	100.19012				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	100.24478				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN59 On 07/12/2025 Spot Bond					0.00000	99.90639				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN59 On 27/06/2022 Spot Bond					0.00000	101.64512				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN59 On 24/11/2024 Spot Bond					0.00000	100.24478				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN59 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.41207				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN59 On 02/04/2026 Spot Bond					0.00000	101.54746				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN59 On 10/12/2024 Spot Bond					0.00000	99.89427				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN60 On 18/06/2024 Spot Bond					0.00000	101.89718				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN60 On 18/06/2024 Spot Bond					0.00000	101.89718				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN602 On 04/06/2023 Spot Bond					0.00000	100.02136				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.68425				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN604 On 05/08/2024 Spot Bond					0.00000	100.65566				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN605 On 12/08/2022 Spot Bond					0.00000	100.50985				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN606 On 14/04/2026 Spot Bond					0.00000	101.46194				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN607 On 17/01/2024 Spot Bond					0.00000	101.17971				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN608 On 22/08/2024 Spot Bond					0.00000	100.24396				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN609 On 30/04/2023 Spot Bond			9.32000	103.23707	9.32000	103.21139				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN61 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
CLN610 On 23/07/2022 Spot Bond					0.00000	100.96352				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 14/04/2026 Spot Bond					0.00000	101.45504				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN612 On 07/03/2025 Spot Bond					0.00000	99.91141				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN613 On 22/08/2022 Spot Bond					0.00000	100.23865				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN614 On 30/11/2021 Spot Bond					0.00000	100.13454				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN615 On 30/09/2020 Spot Bond					0.00000	101.48147				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN616 On 20/12/2029 Spot Bond					0.00000	102.20322				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN617 On 20/12/2024 Spot Bond					0.00000	101.95464				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN618 On 20/12/2022 Spot Bond					0.00000	102.03766				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN619 On 30/11/2021 Spot Bond					0.00000	100.13214				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN620 On 28/10/2024 Spot Bond					0.00000	100.84613				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN621 On 28/10/2022 Spot Bond					0.00000	100.84421				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN622 On 28/04/2021 Spot Bond					0.00000	100.80417				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN623 On 20/12/2024 Spot Bond					0.00000	102.26548				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN624 On 25/01/2023 Spot Bond					0.00000	100.91054				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN625 On 25/01/2023 Spot Bond			7.74000	104.20410	7.74000	104.18236				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN626 On 19/08/2025 Spot Bond					0.00000	100.40044				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN627 On 31/07/2034 Spot Bond					0.00000	100.88465				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN628 On 31/07/2034 Spot Bond			11.62500	84.45166	11.62500	84.42544				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN629 On 20/11/2021 Spot Bond					0.00000	100.32217				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN630 On 19/08/2025 Spot Bond			9.93000	98.63010	9.93000	98.60384				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN631 On 19/08/2025 Spot Bond					0.00000	100.39924				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN632 On 21/05/2021 Spot Bond					0.00000	100.30117				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN633 On 09/10/2034 Spot Bond					0.00000	101.63454				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN634 On 09/05/2022 Spot Bond					0.00000	100.57097				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN635 On 19/08/2025 Spot Bond					0.00000	100.42215				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN636 On 21/11/2024 Spot Bond					0.00000	100.30431				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN637 On 19/08/2025 Spot Bond					0.00000	100.39803			0.00	0	0
Total CLN637 SPOT									0.00	0	0
Total For CLN637									0.00	0	0
CLN638 On 19/02/2021 Spot Bond					0.00000	100.38394			0.00	0	0
Total CLN638 SPOT									0.00	0	0
Total For CLN638									0.00	0	0
CLN639 On 12/08/2022 Spot Bond					0.00000	100.50095			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	100.42215			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	102.06100			0.00	0	0
Total CLN641 SPOT									0.00	0	0
Total For CLN641									0.00	0	0
CLN643 On 17/10/2023 Spot Bond					0.00000	100.61662			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	100.30536			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	100.63653			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	100.65001			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	100.49864			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	100.39803			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	100.13681			0.00	0	0
Total CLN649 SPOT									0.00	0	0
Total For CLN649									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN65(On 19/08/2025 Spot Bond					0.00000	100.44835			0.00	0	0
Total CLN650 SPOT									0.00	0	0
Total For CLN650									0.00	0	0
CLN65 On 19/11/2022 Spot Bond					0.00000	100.36729			0.00	0	0
Total CLN651 SPOT									0.00	0	0
Total For CLN651									0.00	0	0
CLN65 On 19/08/2025 Spot Bond					0.00000	100.21834			0.00	0	0
Total CLN652 SPOT									0.00	0	0
Total For CLN652									0.00	0	0
CLN65 On 18/02/2021 Spot Bond					0.00000	100.15181			0.00	0	0
Total CLN653 SPOT									0.00	0	0
Total For CLN653									0.00	0	0
CLN65 On 02/04/2026 Spot Bond					0.00000	100.17735			0.00	0	0
Total CLN654 SPOT									0.00	0	0
Total For CLN654									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.53500	100.69553	8.53500	100.67253			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF1 On 20/06/2020 Spot Bond					0.00000	101.88202			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	100.42065			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			7.55000	116.23189	7.55000	116.20835			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			7.38500	108.23859	7.38500	108.21704			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.58000	111.02761	9.58000	110.99922			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			7.88000	110.61053	7.88000	110.58717			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT01 On 03/04/2023 Spot Bond			8.53500	105.37316	8.53500	105.34910				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			10.79000	101.17420	10.79000	101.14515				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			10.88000	94.74183	10.88000	94.71441				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			10.57000	10.57000	10.57000	103.59970				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	101.83398				0.00	0	0
Total CS002 SPOT										0.00	0	0
Total For CS002										0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.04610				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.82155				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	101.94537				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG8 On 28/09/2023 Spot Bond					0.00000	102.82377				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	100.35924				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	99.87069				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	101.71739				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	101.64123				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	99.87071				0.00	0	0
Total DENG97 SPOT										0.00	0	0
Total For DENG97										0.00	0	0
DENG9 On 31/01/2021 Spot Bond					0.00000	100.79130				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	100.90587				0.00	0	0
Total DENG99 SPOT										0.00	0	0
Total For DENG99										0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	103.51745				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.30123				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY02 On 21/11/2024 Spot Bond					0.00000	101.87188			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		24,000,000,000,000.00	240,000,000	360,000,000	
Total DSY02U SPOT								24,000,000,000,000.00	240,000,000	360,000,000	
Total For DSY02U								24,000,000,000,000.00	240,000,000	360,000,000	
DSY03 On 21/11/2024 Spot Bond			9.20000	9.20000	9.20000	107.71955		0.00	0	0	
Total DSY03 SPOT								0.00	0	0	
Total For DSY03								0.00	0	0	
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total DSY03U SPOT								0.00	0	0	
Total For DSY03U								0.00	0	0	
DSY04 On 21/08/2026 Spot Bond					0.00000	100.55533		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			7.13000	104.22244	7.13000	104.20249		142,600,000,000.00	20,000,000	210,000,000	
Total DV2021 SPOT								142,600,000,000.00	20,000,000	210,000,000	
Total For DV2021								142,600,000,000.00	20,000,000	210,000,000	
DV23 On 27/02/2023 Spot Bond			7.49000	106.80632	7.49000	106.78474		14,142,137,142,000.00	1,888,135,800	2,577,465,500	
Total DV23 SPOT								14,142,137,142,000.00	1,888,135,800	2,577,465,500	
Total For DV23								14,142,137,142,000.00	1,888,135,800	2,577,465,500	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.22314	100.00000	18.18259		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	18.22314	100.00000	18.18259		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			7.57000	107.57315	7.57000	107.55119		322,482,000,000.00	42,600,000	11,400,000	
Total DV24 SPOT								322,482,000,000.00	42,600,000	11,400,000	
Total For DV24								322,482,000,000.00	42,600,000	11,400,000	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.44292	9.69000	100.41681		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	100.44292	9.69000	100.41681		0.00	0	0	
Total DV24/R2023 SPOT								0.00	0	0	
Total For DV24/R2023								0.00	0	0	
DV29 On 18/02/2029 Spot Bond			11.17500	94.47411	11.17500	94.44589		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	100.46124	10.10000	100.43405		0.00	0	0	
DV29/R On 18/02/2029 Spot Bond			10.10000	100.46124	10.10000	100.43405		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.70566				0.00	0	0
Total DVC031 SPOT										0.00	0	0
Total For DVC031										0.00	0	0
DVF20I On 28/03/2020 Spot Bond					0.00000	101.51282				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20I On 31/08/2020 Spot Bond					0.00000	100.09654				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	101.04176				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.13704				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	101.92476				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
DVF22I On 29/08/2022 Spot Bond					0.00000	100.61933				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22I On 24/10/2022 Spot Bond					0.00000	101.25067				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	102.32275				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	101.84312				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	102.15258				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	102.70772				0.00	61,400,000	19,000,000

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 DVF27 SPOT									0.00	61,400,000	19,000,000
Total For DVF27									0.00	61,400,000	19,000,000
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DVF30U SPOT									0.00	0	0
Total For DVF30U									0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.12254			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	100.32666			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	100.61802			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	100.74516			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	100.75890			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	100.77169			0.00	0	0
Total DVFB29 SPOT									0.00	0	0
Total For DVFB29									0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	75.95272	100.00000	75.80496			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			7.50000	103.59944	7.50000	103.57879			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			7.55000	109.04350	7.55000	109.02131			0.00	0	0
Total E175 SPOT									0.00	0	0
Total For E175									0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.04000	99.84593	7.04000	99.82671		352,000,000,000,000.00	50,000,000,000	200,000,000,000	
Total ECN20 SPOT								2,000,000,000,000.00	50,000,000,000	200,000,000,000	
Total For ECN20								2,000,000,000,000.00	50,000,000,000	200,000,000,000	
ECN22 On 14/03/2022 Spot Bond			7.10500	104.69083	7.10500	104.67076		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			8.01000	106.34569	8.01000	106.32275				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			5.00500	100.73219	5.00500	100.70993				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			4.72500	91.36059	4.72500	91.34108				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	127.83765	2.25000	127.81890				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			4.70000	128.56797	4.70000	128.54059				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			4.66000	114.52944	4.66000	114.50519				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.57000	112.34023	4.57000	112.31672				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			4.66500	103.28286	4.66500	103.26104				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			4.69500	93.16239	4.69500	93.14257				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	127.83765	2.25000	127.81890				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	116.50023				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ELN001 SPOT									0.00	0	0
Total For ELN001									0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	114.65440			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			6.82500	102.51956	6.82500	102.50090		26,754,000,000,000.00	3,920,000,000	960,000,000	
Total EMM01 SPOT								26,754,000,000,000.00	3,920,000,000	960,000,000	
Total For EMM01								26,754,000,000,000.00	3,920,000,000	960,000,000	
EMM02 On 11/03/2021 Spot Bond			6.85000	103.58401	6.85000	103.56484		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			9.88000	103.93825	9.88000	103.91072		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			10.97500	10.97500	10.97500	97.05280		0.00	0	0	
Total EMM04 SPOT								0.00	0	0	
Total For EMM04								0.00	0	0	
EMM05 On 17/04/2029 Spot Bond			11.02500	11.02500	11.02500	102.83267		228,217,500,000.00	20,700,000	672,266,600	
Total EMM05 SPOT								228,217,500,000.00	20,700,000	672,266,600	
Total For EMM05								228,217,500,000.00	20,700,000	672,266,600	
EMM06 On 23/06/2025 Spot Bond			10.03000	10.03000	10.03000	102.52547		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			9.88000	9.88000	9.88000	103.43125		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			11.31500	11.31500	11.31500	83.66411		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	100.81177		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01: On 23/04/2021 Spot Bond					0.00000	100.72663				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	102.22138				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	100.82179				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	100.76668				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	99.85474				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007: On 02/09/2020 Spot Bond					0.00000	100.01342				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011: On 12/06/2020 Spot Bond					0.00000	100.04462				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012: On 06/11/2020 Spot Bond					0.00000	101.02196				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	100.58022				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015: On 04/06/2023 Spot Bond					0.00000	100.02187				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016: On 07/09/2021 Spot Bond					0.00000	99.91728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	99.91567				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	99.82606				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	99.85089				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	100.61878				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 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 EPF13U SPOT									0.00	0	0
Total For EPF13U									0.00	0	0
EPFC4:On 04/03/2020 Spot Bond					0.00000	0.00000			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	99.86194			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	100.58225			0.00	0	0
Total EPFC45 SPOT									0.00	0	0
Total For EPFC45									0.00	0	0
EPFC4:On 12/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EPFC46 SPOT									0.00	0	0
Total For EPFC46									0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	101.44694			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	100.86806			0.00	0	0
Total EQS10 SPOT									0.00	0	0
Total For EQS10									0.00	0	0
EQS11:On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EQS11U SPOT									0.00	0	0
Total For EQS11U									0.00	0	0
EQT00:On 03/06/2022 Spot Bond					0.00000	100.04163			0.00	0	0
Total EQT002 SPOT									0.00	0	0
Total For EQT002									0.00	0	0
EQT00:On 03/06/2024 Spot Bond					0.00000	100.04234			0.00	0	0
Total EQT003 SPOT									0.00	0	0
Total For EQT003									0.00	0	0
EQT00:On 16/04/2025 Spot Bond					0.00000	101.17538			0.00	0	0
Total EQT004 SPOT									0.00	0	0
Total For EQT004									0.00	0	0
EQT02:On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		144,000,000,000,000.00	1,440,000,000	910,000,000	
Total EQT02U SPOT								14,000,000,000,000.00	1,440,000,000	910,000,000	
Total For EQT02U								14,000,000,000,000.00	1,440,000,000	910,000,000	
ERS3B:On 17/05/2022 Spot Bond					0.00000	100.40125			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERS3B6 SPOT									0.00	0	0
Total For ERS3B6									0.00	0	0
ERS3B On 17/08/2022 Spot Bond					0.00000	100.38975			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	100.41957			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	100.39204			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	103.60600	10.00000	103.57900			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	100.64318			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	100.38976			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	100.40348			0.00	150,000,000	500,000,000
Total ERSA25 SPOT									0.00	150,000,000	500,000,000
Total For ERSA25									0.00	150,000,000	500,000,000
ERSA2:On 17/05/2022 Spot Bond					0.00000	100.38613			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.38058			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			7.39000	107.78688	7.39000	107.76539		29,689,960,540,000.00	4,017,586,000	2,034,057,200	
Total ES23 SPOT								29,689,960,540,000.00	4,017,586,000	2,034,057,200	
Total For ES23								29,689,960,540,000.00	4,017,586,000	2,034,057,200	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.10518	10.00000	101.07808		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			9.18000	97.24621	9.18000	97.22236		56,248,779,240,000.00	6,127,318,000	9,727,150,800	

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 ES26 SPOT									6,248,779,240,000.00	6,127,318,000	9,727,150,800
Total For ES26									6,248,779,240,000.00	6,127,318,000	9,727,150,800
ES26/R On 02/04/2026 Spot Bond			7.85000	103.33636	7.85000	103.31462			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.04000	75.25072	11.06500	75.08681			34,175,214,240,000.00	3,095,581,000	2,385,670,900
Total ES33 SPOT									14,175,214,240,000.00	3,095,581,000	2,385,670,900
Total For ES33									14,175,214,240,000.00	3,095,581,000	2,385,670,900
ES33/R On 15/09/2033 Spot Bond			7.50000	99.81812	7.50000	99.79793			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			11.40000	79.81254	11.40000	79.78836			6,813,809,640,000.00	597,702,600	1,937,186,500
Total ES42 SPOT									6,813,809,640,000.00	597,702,600	1,937,186,500
Total For ES42									6,813,809,640,000.00	597,702,600	1,937,186,500
ES42/R On 25/04/2042 Spot Bond			8.50000	103.07118	8.50000	103.04774			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0 On 20/04/2021 Spot Bond					0.00000	101.07432			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	99.82953			0.00	0	0
Total EXX04 SPOT									0.00	0	0
Total For EXX04									0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	99.82429			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	101.82008			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	101.88209			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.64014	100.00000	11.61132				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	18.88781	100.00000	18.84104				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.49581				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	100.61951				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.32898				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	100.39788				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	100.40927				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	100.84393				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.04004				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	100.50750				0.00	0	0
Total FIFC35 SPOT										0.00	0	0
Total For FIFC35										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTG1U On 10/03/2020 Spot Bond					0.00000	103.76200				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNTH1U On 08/04/2020 Spot Bond					0.00000	103.08268				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	102.05512				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	101.36053				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			7.45000	7.45000	7.45000	105.52061				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	99.98085				0.00	0	332,000,000
Total FRB15 SPOT										0.00	0	332,000,000
Total For FRB15										0.00	0	332,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	102.39553				0.00	120,000,000	60,000,000
Total FRB16 SPOT										0.00	120,000,000	60,000,000
Total For FRB16										0.00	120,000,000	60,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	105.33986				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	104.52291				0.00	0	2,730,000,000
Total FRB18 SPOT										0.00	0	2,730,000,000
Total For FRB18										0.00	0	2,730,000,000
FRB19 On 14/04/2021 Spot Bond			9.19500	108.07757	9.19500	108.05102				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.83520				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	103.96771				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	105.16758				0.00	0	1,120,000,000
Total FRB22 SPOT										0.00	0	1,120,000,000
Total For FRB22										0.00	0	1,120,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	105.40015				0.00	0	3,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB23 SPOT										0.00	0	3,000,000,000
Total For FRB23										0.00	0	3,000,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	105.84234				0.00	0	0
Total FRB24 SPOT										0.00	0	0
Total For FRB24										0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	105.23266				0.00	2,770,000,000	4,290,000,000
Total FRB25 SPOT										0.00	2,770,000,000	4,290,000,000
Total For FRB25										0.00	2,770,000,000	4,290,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.11570				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			9.73000	104.70208	9.73000	104.67491				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			3.19000	161.20806	3.19000	161.18030				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.73000	3.73000	3.73000	296.39773				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.41000	4.41000	4.41000	131.13034				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			4.58000	176.61650	4.58000	176.57960				0.00	0	490,000,000
Total FRBI28 SPOT										0.00	0	490,000,000
Total For FRBI28										0.00	0	490,000,000
FRBI29 On 31/03/2029 Spot Bond			4.65000	4.65000	4.65000	94.11101				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			4.84500	4.84500	4.84500	203.01933				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			5.36000	84.31475	5.36000	84.29537				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			5.24000	85.89845	5.24000	85.87894				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0:On 30/11/2020 Spot Bond			7.14000	7.14000	7.14000	94.86492				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0:On 28/10/2024 Spot Bond			7.83000	7.83000	7.83000	70.28491				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0:On 10/12/2024 Spot Bond			7.87000	7.87000	7.87000	69.55305				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10:On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12:On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16:On 31/01/2025 Spot Bond			5.26000	5.26000	5.26000	126.14438				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17:On 06/08/2023 Spot Bond					0.00000	100.38244				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC18:On 06/08/2023 Spot Bond					0.00000	88.64705				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19:On 25/11/2020 Spot Bond			10.00000	103.60600	10.00000	103.57900				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC20:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20:On 07/10/2020 Spot Bond					0.00000	103.08027				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	100.64445				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			3.90000	159.12621	3.90000	159.09576				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	100.34054				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			4.76000	156.65048	4.76000	156.61686				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	102.88023				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	106.02815				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	106.21067				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	105.90304				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	102.35615				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	102.33206				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	101.86108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 19/10/2020 Spot Bond					0.00000	105.48592				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	101.85502				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	100.58580				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	101.91953				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	101.61547				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	103.06984				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	101.57563				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.67353				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 10/10/2020 Spot Bond					0.00000	101.30178				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	101.26369				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	101.37588				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264: On 20/06/2021 Spot Bond					0.00000	104.08426				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265: On 06/08/2023 Spot Bond					0.00000	103.26674				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267: On 30/01/2023 Spot Bond					0.00000	100.84460				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.90420				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272: On 02/05/2028 Spot Bond			9.80000	103.34010	9.80000	103.31295				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274: On 12/12/2020 Spot Bond					0.00000	101.96148				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275: On 12/12/2020 Spot Bond					0.00000	101.96608				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276: On 04/03/2021 Spot Bond					0.00000	100.02072				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277: On 27/03/2020 Spot Bond					0.00000	101.50602				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278: On 21/11/2022 Spot Bond					0.00000	100.30613				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279: On 20/12/2023 Spot Bond					0.00000	101.99620				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	105.75069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	101.57982				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	100.66828				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	101.91080				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	103.95770				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	101.82409				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	103.19062				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	101.00804				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	101.76527				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	100.98890				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	100.97668				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	100.50024				0.00	5,000,000,000	5,000,000,000
Total FRC295 SPOT										0.00	5,000,000,000	5,000,000,000
Total For FRC295										0.00	5,000,000,000	5,000,000,000
FRC29: On 14/05/2024 Spot Bond					0.00000	100.48355				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	100.48894				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.42412				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	102.20340				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC299 On 25/04/2023 Spot Bond					0.00000	102.04584				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	100.33297				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond					0.00000	100.61765				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC302 On 31/05/2024 Spot Bond					0.00000	104.38928				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	101.45642				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	100.74733				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	100.15458				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	100.47127				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond					0.00000	100.39957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	101.79917				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	101.97122				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	99.53000				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	98.88000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	102.09979				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	104.04000				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	100.71233				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	102.01191				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316 On 31/07/2034 Spot Bond					0.00000	100.82835				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	101.95464				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318 On 20/12/2026 Spot Bond					0.00000	102.09959				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC32: On 24/10/2020 Spot Bond					0.00000	100.97535				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	102.36490				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	102.13288				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	101.98557				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	101.47890				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	102.09984				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	101.48866				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC32: On 27/12/2022 Spot Bond					0.00000	100.15846				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC32: On 06/11/2023 Spot Bond					0.00000	100.70478				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC33: On 15/10/2022 Spot Bond					0.00000	100.55508				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC33: On 02/02/2021 Spot Bond					0.00000	100.15446				0.00	0	0
Total FRC331 SPOT										0.00	0	0
Total For FRC331										0.00	0	0
FRC33: On 02/02/2021 Spot Bond					0.00000	100.15446				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC332 SPOT									0.00	0	0
Total For FRC332									0.00	0	0
FRC33: On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total FRC333 SPOT									10,000,000,000,000.00	5,000,000,000	5,000,000,000
Total For FRC333									10,000,000,000,000.00	5,000,000,000	5,000,000,000
FRC33: On 05/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRC334 SPOT									0.00	0	0
Total For FRC334									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.54000	4.54000	4.54000	157.24627		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			4.48000	4.48000	4.48000	157.41847		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			4.46000	4.46000	4.46000	157.47595		0.00	0	0	
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD17: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0
FRD19: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRD19U SPOT									0.00	0	0
Total For FRD19U									0.00	0	0
FRD20: On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRD20U SPOT									0.00	0	0
Total For FRD20U									0.00	0	0
FRD23: On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRD23U SPOT									0.00	0	0
Total For FRD23U									0.00	0	0
FRD24: On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRD24U SPOT									0.00	0	0
Total For FRD24U									0.00	0	0
FRD25: On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FRD25U SPOT									0.00	0	0
Total For FRD25U									0.00	0	0
FRD26: On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD36U SPOT										0.00	0	0
Total For FRD36U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.37000	84.37543	5.37000	84.35615				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			4.95500	99.97688	4.95500	99.95492				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	100.79513				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	101.86760				0.00	330,000,000	165,000,000
Total FRJ20 SPOT										0.00	330,000,000	165,000,000
Total For FRJ20										0.00	330,000,000	165,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	102.13479				0.00	1,020,000,000	510,000,000

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 FRJ21 SPOT										0.00	1,020,000,000	510,000,000
Total For FRJ21										0.00	1,020,000,000	510,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.02702				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.04656				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	100.44846				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.42530				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.11372				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	104.45437				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.69244				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			4.18800	4.18800	4.18800	107.43380				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			4.54500	4.54500	4.54500	105.73812				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS101 On 23/01/2024 Spot Bond					0.00000	101.17548				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.90782				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			4.68500	103.74109	4.68500	103.71906				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			4.69500	206.27861	4.69500	206.23488				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			4.82500	101.76830	4.82500	101.74631				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			4.72500	4.72500	4.72500	205.58683				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			4.81000	128.78435	4.81000	128.75657				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	118.91417	3.70500	118.89206				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			4.82500	101.76830	4.82500	101.74631				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			4.84500	203.06321	4.84500	203.01933				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			4.89500	202.00501	4.89500	201.96111				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			4.34000	164.07726	4.34000	131.55087				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			4.92500	201.37335	4.92500	201.32940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			4.82500	101.76830	4.82500	101.74631				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			5.23000	168.77751	5.23000	168.73931				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			5.57500	91.94188	5.57500	91.92016				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			5.12000	170.07538	5.12000	170.03742				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			5.18000	169.36602	5.18000	169.32793				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			5.43500	190.99632	5.43500	190.95207				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	100.24887				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.50500	92.80858	5.50500	92.78684				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.82500	4.82500	4.82500	101.74631				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.82500	101.76830	4.82500	101.74631				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.99000	171.62417	4.99000	171.58643				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			5.20500	195.59283	5.20500	195.54870				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.12000	170.07538	5.12000	170.03742				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.12000	170.07538	5.12000	170.03742				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			5.41000	166.67832	5.41000	166.63980				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			5.11000	127.03678	5.11000	127.00834				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.60000	160.00164	3.60000	159.97232				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			5.47000	165.98531	5.47000	165.94669				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			5.51000	165.52515	5.51000	165.48647				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/01/2025 Spot Bond			5.08000	127.21032	5.08000	127.18194				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			4.93000	172.34446	4.93000	172.30687				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS153 On 31/03/2028 Spot Bond			5.52000	5.52000	5.52000	165.37165				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS154 On 20/06/2022 Spot Bond					0.00000	12.11287				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS155 On 06/06/2023 Spot Bond					0.00000	13.67057				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS15L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS16C On 06/06/2024 Spot Bond					0.00000	15.81119				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16V On 06/06/2025 Spot Bond					0.00000	17.80460				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16Z On 20/06/2022 Spot Bond					0.00000	11.55158				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16X On 06/06/2023 Spot Bond					0.00000	12.76275				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS16Y On 06/06/2024 Spot Bond					0.00000	14.49279				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS16F On 06/06/2025 Spot Bond					0.00000	16.10173				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS16G On 01/08/2022 Spot Bond					0.00000	10.95566				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS16H On 01/08/2022 Spot Bond					0.00000	10.96387				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS16S On 01/08/2021 Spot Bond					0.00000	10.36200				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17C On 01/08/2022 Spot Bond					0.00000	12.22574				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17V On 16/10/2022 Spot Bond					0.00000	101.17269				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.24573				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	13.25924				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	13.25923				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	15.01936				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 18/09/2023 Spot Bond					0.00000	101.88655				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 27/09/2025 Spot Bond					0.00000	101.76319				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond					0.00000	104.37234				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	105.15700				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 23/01/2024 Spot Bond					0.00000	115.93769				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	125.45443				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	116.04662				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 19/03/2020 Spot Bond					0.00000	100.93133				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond					0.00000	115.82624				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS193 On 19/06/2026 Spot Bond					0.00000	29.88313				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond					0.00000	36.43550				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	100.63608				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond					0.00000	110.22023				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond					0.00000	100.69479				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS199 On 12/08/2025 Spot Bond					0.00000	100.53050				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS200 On 06/08/2025 Spot Bond					0.00000	100.19519				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 04/03/2020 Spot Bond					0.00000	0.00000				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 FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS203 On 11/09/2020 Spot Bond					0.00000	100.76795				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	100.30500				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	101.25877				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	100.52614				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	101.54398				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	100.37470				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	121.04332				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS211 On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			491,793,910,000,000.00	4,917,939,100	4,917,939,100	
Total FRS212 SPOT									11,793,910,000,000.00	4,917,939,100	4,917,939,100	
Total For FRS212									11,793,910,000,000.00	4,917,939,100	4,917,939,100	
FRS212 On 03/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			930,531,630,000,000.00	9,305,316,300	9,305,316,300	
Total FRS213 SPOT									10,531,630,000,000.00	9,305,316,300	9,305,316,300	
Total For FRS213									10,531,630,000,000.00	9,305,316,300	9,305,316,300	
FRS213 On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			519,143,640,000,000.00	25,191,436,400	25,191,436,400	
Total FRS214 SPOT									19,143,640,000,000.00	25,191,436,400	25,191,436,400	
Total For FRS214									19,143,640,000,000.00	25,191,436,400	25,191,436,400	
FRS36 On 07/12/2023 Spot Bond			3.53000	3.53000	3.53000	298.39299			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS36 SPOT									0.00	0	0
Total For FRS36									0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.42000	3.42000	3.42000	299.49731			0.00	0	0
Total FRS37 SPOT									0.00	0	0
Total For FRS37									0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.14000	4.14000	4.14000	292.35774			0.00	0	0
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.39000	160.61810	3.39000	160.58958			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.87444			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.09000	161.50407	3.09000	161.47669			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	100.70199			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			4.52500	98.31562	4.52500	98.29515			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			4.21500	72.28898	4.21500	104.67158			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			4.23000	4.23000	4.23000	132.21478			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			4.30000	4.30000	4.30000	131.79184			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			4.33000	4.33000	4.33000	290.50816			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			6.86000	104.78538	6.86000	104.76607		12,142,200,000,000.00		1,770,000,000	590,000,000

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 FRX20 SPOT									12,142,200,000,000.00	1,770,000,000	590,000,000
Total For FRX20									12,142,200,000,000.00	1,770,000,000	590,000,000
FRX23 On 28/02/2023 Spot Bond			7.38000	7.38000	7.38000	101.09840			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			7.99000	113.28603	7.99000	113.26179			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			8.09000	108.19238	8.09000	108.16881			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			8.37000	109.68690	8.37000	109.66233		23,377,410,000,000.00	2,793,000,000	1,235,400,000	
Total FRX26 SPOT								23,377,410,000,000.00	2,793,000,000	1,235,400,000	
Total For FRX26								23,377,410,000,000.00	2,793,000,000	1,235,400,000	
FRX27 On 07/03/2027 Spot Bond			8.43000	109.14022	8.43000	109.11547		17,589,195,000,000.00	2,086,500,000	552,100,000	
Total FRX27 SPOT								17,589,195,000,000.00	2,086,500,000	552,100,000	
Total For FRX27								17,589,195,000,000.00	2,086,500,000	552,100,000	
FRX28 On 26/07/2028 Spot Bond			8.76000	109.05675	8.76000	109.03107		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			9.19600	104.47207	9.19600	104.44627		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			9.44400	100.73498	9.44400	100.70945		9,204,122,400,000.00	974,600,000	269,500,000	
Total FRX31 SPOT								9,204,122,400,000.00	974,600,000	269,500,000	
Total For FRX31								9,204,122,400,000.00	974,600,000	269,500,000	
FRX32 On 31/03/2032 Spot Bond			9.54500	111.42631	9.54500	111.39793		11,792,847,500,000.00	1,235,500,000	330,700,000	
Total FRX32 SPOT								11,792,847,500,000.00	1,235,500,000	330,700,000	
Total For FRX32								11,792,847,500,000.00	1,235,500,000	330,700,000	
FRX45 On 14/04/2045 Spot Bond			10.73500	79.49744	10.73500	79.47474		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS3A5 On 20/08/2039 Spot Bond					0.00000	102.36234		0.00	0	0	
Total FS3A5 SPOT								0.00	0	0	
Total For FS3A5								0.00	0	0	
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/08/2039 Spot Bond					0.00000	103.55285				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.73060				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	100.58403				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.31700				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.29701				0.00	0	0
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.30755				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FS7A2 SPOT									0.00	0	0
Total For FS7A2									0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.31395			0.00	0	0
Total FS7A3 SPOT									0.00	0	0
Total For FS7A3									0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.31583			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	101.57499			0.00	0	0
Total GBL03 SPOT									0.00	0	0
Total For GBL03									0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	100.70688			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	100.66611			0.00	0	0
Total GBL05 SPOT									0.00	0	0
Total For GBL05									0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH2A1U SPOT									0.00	0	0
Total For GH2A1U									0.00	0	0
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH31U SPOT									0.00	0	0
Total For GH31U									0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GH41U SPOT									0.00	0	0
Total For GH41U									0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	102.24487			0.00	0	0
Total GH5A11 SPOT									0.00	0	0
Total For GH5A11									0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.28808			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	102.09197			0.00	0	0
Total GH5A31 SPOT									0.00	0	0
Total For GH5A31									0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.16885			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.69449				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			4.25000	103.02838	4.25000	103.00776				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.17495				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.20537				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	101.90237				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.25064				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	100.80432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.23604				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.22086				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			7.47500	112.23206	7.47500	112.20955			30,163,120,000,000.00	4,035,200,000	1,005,700,000	
Total GRT17 SPOT									30,163,120,000,000.00	4,035,200,000	1,005,700,000	
Total For GRT17									30,163,120,000,000.00	4,035,200,000	1,005,700,000	
GRT18 On 13/03/2020 Spot Bond					0.00000	99.84788				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	100.63882				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	102.53629				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			9.68000	104.45711	9.68000	104.43013				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.14745				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	102.45130				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.45242				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.28257				0.00	0	2,000,000,000
Total GRT25G SPOT										0.00	0	2,000,000,000
Total For GRT25G										0.00	0	2,000,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.17544				0.00	265,900,000	66,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT26G SPOT										0.00	265,900,000	66,400,000
Total For GRT26G										0.00	265,900,000	66,400,000
GRT27 On 28/09/2023 Spot Bond					0.00000	101.64734				0.00	0	1,000,000,000
Total GRT27 SPOT										0.00	0	1,000,000,000
Total For GRT27										0.00	0	1,000,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	99.90124				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	99.89847				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	100.30750				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.13178				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	100.99561				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	101.21253				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	101.37036				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	102.13102				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	101.52025				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	100.77336				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	100.31206				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	100.51303				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	100.32598				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
H10T1 On 26/02/2023 Spot Bond					0.00000	100.07255				0.00	0	0
Total H10T1 SPOT										0.00	0	0
Total For H10T1										0.00	0	0
H10T2 On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	11,700,000,000
Total H10T2 SPOT										0.00	0	11,700,000,000
Total For H10T2										0.00	0	11,700,000,000
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
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	15,000,000,000	30,000,000,000	
Total H6T4U SPOT									10,000,000,000,000.00	15,000,000,000	30,000,000,000	
Total For H6T4U									10,000,000,000,000.00	15,000,000,000	30,000,000,000	
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	
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.00977				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.26228				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.27789				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	101.68140				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	101.60005				0.00	217,000,000	58,500,000
Total HILB09 SPOT										0.00	217,000,000	58,500,000
Total For HILB09										0.00	217,000,000	58,500,000
HILB10 On 17/03/2022 Spot Bond					0.00000	101.96756				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.10346				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	99.93429				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	103.60600	10.00000	103.57900			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.58580			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	101.52372			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	101.77744			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			6.46000	102.21566	6.46000	102.19803		89,794,000,000.00	13,900,000	4,300,000	
Total HWAY20 SPOT								89,794,000,000.00	13,900,000	4,300,000	
Total For HWAY20								89,794,000,000.00	13,900,000	4,300,000	
HWAY2 On 31/07/2020 Spot Bond			100.00000	74.76440	100.00000	74.61867		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			4.04000	293.39397	4.04000	293.33692		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			4.23000	4.23000	4.23000	294.38008		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			4.70000	76.43551	4.70000	93.82630		0.00	0	0	
Total HWAY33 SPOT								0.00	0	0	
Total For HWAY33								0.00	0	0	
HWAY3 On 31/07/2034 Spot Bond			11.08500	87.81580	11.08500	87.78977		5,977,032,000,000.00	539,200,000	487,700,000	
Total HWAY34 SPOT								5,977,032,000,000.00	539,200,000	487,700,000	
Total For HWAY34								5,977,032,000,000.00	539,200,000	487,700,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.00090	100.00000	9.97863		0.00	0	0	
Total HWAY34/R208 SPOT								0.00	0	0	
Total For HWAY34/R208								0.00	0	0	
HWAY3 On 31/07/2035 Spot Bond			11.06500	87.58924	11.06500	87.56332		9,256,979,000,000.00	836,600,000	4,834,200,000	

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 HWAY35 SPOT									9,256,979,000,000.00	836,600,000	4,834,200,000
Total For HWAY35									9,256,979,000,000.00	836,600,000	4,834,200,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.00047	100.00000	9.97821			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	101.43059			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.12251			0.00	0	0
Total HWF12 SPOT									0.00	0	0
Total For HWF12									0.00	0	0
HWF13 On 28/11/2022 Spot Bond					0.00000	100.13263			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	103.60600	10.00000	103.57900			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			3.65000	135.80421	3.66000	135.71677		564,488,479,700,000.00	154,654,378,000	352,586,076,600	
Total I2025 SPOT								564,488,479,700,000.00	154,654,378,000	352,586,076,600	
Total For I2025								564,488,479,700,000.00	154,654,378,000	352,586,076,600	
I2029 On 31/03/2029 Spot Bond			3.78000	100.95348	3.78000	100.93456		417,727,112,040,000.00	110,509,818,000	151,905,309,000	
Total I2029 SPOT								417,727,112,040,000.00	110,509,818,000	151,905,309,000	
Total For I2029								417,727,112,040,000.00	110,509,818,000	151,905,309,000	
I2033 On 28/02/2033 Spot Bond			3.87000	99.54238	3.87000	99.52357		141,752,976,120,000.00	36,628,676,000	55,226,465,000	
Total I2033 SPOT								141,752,976,120,000.00	36,628,676,000	55,226,465,000	
Total For I2033								141,752,976,120,000.00	36,628,676,000	55,226,465,000	
I2038 On 31/01/2038 Spot Bond			3.94000	115.04657	3.92500	115.26680		826,305,487,105,060.00	209,722,204,849	196,390,451,849	
Total I2038 SPOT								826,305,487,105,060.00	209,722,204,849	196,390,451,849	
Total For I2038								826,305,487,105,060.00	209,722,204,849	196,390,451,849	
I2046 On 31/03/2046 Spot Bond			3.98500	106.34156	3.98500	106.32104		227,620,054,241,000.00	57,119,210,600	181,866,722,600	
Total I2046 SPOT								227,620,054,241,000.00	57,119,210,600	181,866,722,600	
Total For I2046								227,620,054,241,000.00	57,119,210,600	181,866,722,600	
I2050 On 31/12/2050 Spot Bond			4.01000	107.95453	4.00000	108.14311		583,886,375,770,050.00	145,607,575,005	231,500,915,881	
Total I2050 SPOT								583,886,375,770,050.00	145,607,575,005	231,500,915,881	
Total For I2050								583,886,375,770,050.00	145,607,575,005	231,500,915,881	
IB105U On 20/07/2020 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 IB105U SPOT										0.00	0	0
Total For IB105U										0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB139U SPOT										0.00	0	0
Total For IB139U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.22754				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			7.41500	7.41500	7.41500	105.86356				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	100.53624				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.14207				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	100.82070				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.99000	293.88473	3.99000	293.82800				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	99.98740				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	100.39091				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.28698				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	100.57059				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.29497				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	101.67467				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	100.91897				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	100.38523				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	101.17899				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	100.57662				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	100.45116				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	101.37608				0.00	0	0
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	101.20732				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	100.33155				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	101.15703				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	100.56779				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	100.51569				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	99.85986				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	101.05607				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	100.23852				0.00	0	0
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	100.22915				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	101.02756				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	101.04186				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL138 SPOT									0.00	0	0
Total For IBL138									0.00	0	0
IBL140 On 14/02/2021 Spot Bond					0.00000	100.42957			0.00	0	0
Total IBL140 SPOT									0.00	0	0
Total For IBL140									0.00	0	0
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	100.31134			0.00	0	0
Total IBL141 SPOT									0.00	0	0
Total For IBL141									0.00	0	0
IBL142 On 20/02/2022 Spot Bond					0.00000	100.30827			0.00	0	0
Total IBL142 SPOT									0.00	0	0
Total For IBL142									0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.12000	3.12000	3.12000	161.38769			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	103.60600	10.00000	103.57900			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			7.23500	101.55073	7.23500	101.53119			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			8.06000	107.80045	8.06000	107.77705			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.09205			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			3.24000	161.06031	3.24000	161.03236			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	100.68653			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	100.91408			0.00	0	0
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			7.71000	108.39656	7.71000	108.37404		3,190,398,000,000.00	413,800,000	110,800,000	

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 IBL78 SPOT									3,190,398,000,000.00	413,800,000	110,800,000
Total For IBL78									3,190,398,000,000.00	413,800,000	110,800,000
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.24022			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			7.34000	106.39163	7.34000	106.37056			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	46.82272	100.00000	46.71852			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.19948			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	100.84375			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	103.05808			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	9.53572	100.00000	9.51449			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			6.89000	103.96256	6.89000	103.94332			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			8.88000	105.21380	8.88000	105.18870			0.00	0	1,742,995,400
Total IDCG06 SPOT									0.00	0	1,742,995,400
Total For IDCG06									0.00	0	1,742,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.98464			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG07 On 13/05/2030 Spot Bond			9.87500	112.36579	9.87500	112.58585				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG08 On 05/12/2021 Spot Bond					0.00000	99.99979				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG10 On 05/12/2026 Spot Bond			9.48000	109.15506	9.48000	109.12744			15,587,016,000,000.00	1,644,200,000	432,300,000	
Total IDCG11 SPOT									15,587,016,000,000.00	1,644,200,000	432,300,000	
Total For IDCG11									15,587,016,000,000.00	1,644,200,000	432,300,000	
IDCG11 On 26/04/2021 Spot Bond					0.00000	101.24432			0.00	0	0	
Total IDCG12 SPOT									0.00	0	0	
Total For IDCG12									0.00	0	0	
IDCG12 On 26/04/2023 Spot Bond					0.00000	101.53808			0.00	0	0	
Total IDCG13 SPOT									0.00	0	0	
Total For IDCG13									0.00	0	0	
IDCG13 On 12/11/2021 Spot Bond					0.00000	100.48904			0.00	0	0	
Total IDCG14 SPOT									0.00	0	0	
Total For IDCG14									0.00	0	0	
IDCG14 On 12/11/2023 Spot Bond					0.00000	101.14845			0.00	0	0	
Total IDCG15 SPOT									0.00	0	0	
Total For IDCG15									0.00	0	0	
IDCG15 On 12/11/2025 Spot Bond					0.00000	101.31244			0.00	5,153,800,000	1,310,700,000	
Total IDCG16 SPOT									0.00	5,153,800,000	1,310,700,000	
Total For IDCG16									0.00	5,153,800,000	1,310,700,000	
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.55875			0.00	0	0	
Total IDCG17 SPOT									0.00	0	0	
Total For IDCG17									0.00	0	0	
IDCG17 On 12/03/2022 Spot Bond					0.00000	101.87405			0.00	0	0	
Total IDCG18 SPOT									0.00	0	0	
Total For IDCG18									0.00	0	0	
IDCG18 On 12/03/2024 Spot Bond					0.00000	102.36438			0.00	0	0	
Total IDCG19 SPOT									0.00	0	0	
Total For IDCG19									0.00	0	0	
IDCG19 On 18/12/2020 Spot Bond					0.00000	101.68425			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.74809				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	101.86200				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	100.84389				0.00	0	0
Total IDCG23 SPOT										0.00	0	0
Total For IDCG23										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.84701				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	7.86553	100.00000	7.84812				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			8.38000	103.36335	8.38000	103.34017				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			7.15500	105.11964	7.15500	105.09945				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN415U SPOT										0.00	0	0
Total For IN415U										0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
Total For IN425U										0.00	0	0
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN426U SPOT										0.00	0	0
Total For IN426U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	103.60600	10.00000	103.57900				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.06931				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	100.81191				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	101.41130				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2021 Spot Bond					0.00000	88.51768				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.01429				0.00	986,100,000	986,100,000
Total INLV01 SPOT										0.00	986,100,000	986,100,000
Total For INLV01										0.00	986,100,000	986,100,000
INLV02 On 20/10/2020 Spot Bond					0.00000	101.82154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	101.90111				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			9.29500	103.86728	9.29500	103.84136				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	106.95039				0.00	27,915,200	3,013,957,600
Total INLV05 SPOT										0.00	27,915,200	3,013,957,600
Total For INLV05										0.00	27,915,200	3,013,957,600
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.60600	10.00000	103.57900				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.02117				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	101.97962				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	101.89871				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	101.70200				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	101.72191				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	101.74182				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	101.80818				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	102.43640				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.87628				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	100.67122				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.20041				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.55789				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	100.56415				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	101.61173				0.00	300,000,000	150,000,000
Total IPF30 SPOT										0.00	300,000,000	150,000,000
Total For IPF30										0.00	300,000,000	150,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	102.03225				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	101.51618				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	101.97739				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPFC29 On 24/04/2020 Spot Bond					0.00000	100.78776				0.00	0	0
Total IPFC29 SPOT										0.00	0	0
Total For IPFC29										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.26297	2.75000	100.25544				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			7.08000	148.58084	7.08000	148.53993				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	99.85153				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	101.80591				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			9.19500	103.67495	9.19500	103.64934				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.02732				0.00	20,000,000	10,000,000
Total IV035 SPOT										0.00	20,000,000	10,000,000
Total For IV035										0.00	20,000,000	10,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	104.36376				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	102.22914				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			5.34000	5.34000	5.34000	154.97295				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	105.45252				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			9.42000	108.84120	9.42000	108.81368				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	104.35658				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			9.43500	9.43500	9.43500	108.31251				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.00896				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.04000	158.71979	4.04000	158.68881				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	106.30913				0.00	115,600,000	529,900,000
Total IV046 SPOT										0.00	115,600,000	529,900,000
Total For IV046										0.00	115,600,000	529,900,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.33678				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			5.78000	162.45750	5.78000	162.41838				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA985 On 05/03/2020 Spot Bond			6.95000	6.95000	6.95000	99.94291				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	99.67735				0.00	0	0
Total IVA987 SPOT										0.00	0	0
Total For IVA987										0.00	0	0
IVA990 On 09/04/2020 Spot Bond			7.00000	7.00000	7.00000	99.27651				0.00	0	0
Total IVA990 SPOT										0.00	0	0
Total For IVA990										0.00	0	0
IVA991 On 16/04/2020 Spot Bond			7.00000	7.00000	7.00000	99.14437				0.00	0	0
Total IVA991 SPOT										0.00	0	0
Total For IVA991										0.00	0	0
IVA992 On 23/04/2020 Spot Bond			7.00000	7.00000	7.00000	99.01259				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	98.86535				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	98.73244				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	98.59988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	98.48655				0.00	0	0
Total IVA996 SPOT										0.00	0	0
Total For IVA996										0.00	0	0
IVA997 On 25/05/2020 Spot Bond			7.10000	7.10000	7.10000	98.39230				0.00	0	0
Total IVA997 SPOT										0.00	0	0
Total For IVA997										0.00	0	0
IVA998 On 04/06/2020 Spot Bond			7.20000	7.20000	7.20000	98.17951				0.00	0	0
Total IVA998 SPOT										0.00	0	0
Total For IVA998										0.00	0	0
IVA999 On 11/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA999 SPOT										0.00	0	0
Total For IVA999										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	103.60600	10.00000	103.57900				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	101.58217				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			7.06500	104.02896	7.06500	104.00911				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	101.71938				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	100.67352				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			7.91500	107.29225	7.91500	107.26950				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	101.67212				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	101.69908				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	99.91059				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	99.82211				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	101.68111				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	101.46887				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			7.56500	105.36825	7.56500	105.34675				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.34582				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	99.74751				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	100.98404				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	100.86936				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	100.90781				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.28238				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.14631				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	101.24316				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.04267				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	99.97929				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.04091				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	101.68215				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.71843				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.63752				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	102.29651				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	100.62825				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	100.95820				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	101.38466				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	101.56552				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	101.32636				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	100.57273				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	100.39203				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	101.92039				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	101.66950				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	101.60739				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	101.20243				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	102.11028				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	101.66314				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			7.27000	108.16528	7.27000	108.14418				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP008 On 24/05/2020 Spot Bond					0.00000	100.24233				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP01(On 15/09/2020 Spot Bond					0.00000	99.91520				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP01(On 01/12/2022 Spot Bond					0.00000	100.01637				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP01(On 24/05/2022 Spot Bond					0.00000	100.33137				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP01(On 19/07/2024 Spot Bond					0.00000	101.02242				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	100.70811				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	100.81484				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	101.68305				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	101.18553				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			9.47000	126.26705	9.47000	126.23495				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.10280				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	101.80608				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	104.67374				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			7.60000	107.75694	7.60000	107.73499			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.50929			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	101.73692			0.00	1,235,300,000	321,800,000
Total LBK23 SPOT									0.00	1,235,300,000	321,800,000
Total For LBK23									0.00	1,235,300,000	321,800,000
LBK24 On 10/10/2024 Spot Bond			7.98000	112.88882	7.98000	112.86469		4,269,300,000,000.00		535,000,000	5,364,688,600
Total LBK24 SPOT								4,269,300,000,000.00		535,000,000	5,364,688,600
Total For LBK24								4,269,300,000,000.00		535,000,000	5,364,688,600
LBK26 On 23/03/2021 Spot Bond					0.00000	101.97015			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	103.64191			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			10.36500	104.30550	10.36500	104.27655		1,937,218,500,000.00		186,900,000	1,378,675,000
Total LBK28 SPOT								1,937,218,500,000.00		186,900,000	1,378,675,000
Total For LBK28								1,937,218,500,000.00		186,900,000	1,378,675,000
LBK29 On 07/06/2023 Spot Bond			7.72500	107.99673	7.72500	107.97437			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	101.71622			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	102.39043			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	100.57435			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	100.49441			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	101.93363			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	101.52713			0.00	0	0
Total LBK36 SPOT									0.00	0	0
Total For LBK36									0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	101.65869			0.00	0	0
Total LBK37 SPOT									0.00	0	0
Total For LBK37									0.00	0	0
LBK38 On 16/02/2023 Spot Bond					0.00000	100.38514			0.00	0	0
Total LBK38 SPOT									0.00	0	0
Total For LBK38									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			6.95000	101.47176	6.95000	101.45302			0.00	0	0
Total LGL04 SPOT									0.00	0	0
Total For LGL04									0.00	0	0
LGL05 On 12/12/2021 Spot Bond					0.00000	101.71033			0.00	0	0
Total LGL05 SPOT									0.00	0	0
Total For LGL05									0.00	0	0
LGL06 On 04/10/2022 Spot Bond			8.00000	109.31546	8.00000	109.29204		23,698,400,000,000.00	2,962,300,000	3,254,900,000	
Total LGL06 SPOT								23,698,400,000,000.00	2,962,300,000	3,254,900,000	
Total For LGL06								23,698,400,000,000.00	2,962,300,000	3,254,900,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	103.42717		0.00	0	0	
Total LGL07 SPOT								0.00	0	0	
Total For LGL07								0.00	0	0	
LGL08 On 28/02/2023 Spot Bond					0.00000	102.51506		0.00	0	0	
Total LGL08 SPOT								0.00	0	0	
Total For LGL08								0.00	0	0	
LGL09 On 28/08/2024 Spot Bond					0.00000	103.24709		0.00	0	0	
Total LGL09 SPOT								0.00	0	0	
Total For LGL09								0.00	0	0	
LGL10 On 08/10/2025 Spot Bond					0.00000	101.39105		0.00	0	0	
Total LGL10 SPOT								0.00	0	0	
Total For LGL10								0.00	0	0	
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHC14U SPOT										0.00	0	0
Total For LHC14U										0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC15U SPOT										0.00	0	0
Total For LHC15U										0.00	0	0
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC16U SPOT										0.00	0	0
Total For LHC16U										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.73244				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	100.64747				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	100.72617				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	99.99944				0.00	0	0
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	101.01921				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	100.26611				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	100.27099				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.31959				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.32710				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.33274				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ17 On 09/03/2020 Spot Bond					0.00000	99.92240				0.00	0	0
Total MAQ176 SPOT										0.00	0	0
Total For MAQ176										0.00	0	0
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.22487				0.00	0	0
Total MAQ182 SPOT										0.00	0	0
Total For MAQ182										0.00	0	0
MAQ18 On 13/03/2020 Spot Bond					0.00000	99.85068				0.00	0	0
Total MAQ184 SPOT										0.00	0	0
Total For MAQ184										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	101.57498				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	100.39161				0.00	1,400,000,000	6,700,000,000
Total MBF057 SPOT										0.00	1,400,000,000	6,700,000,000
Total For MBF057										0.00	1,400,000,000	6,700,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	100.48973				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	100.39690				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	99.92424				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	99.99349				0.00	0	10,000,000,000
Total MBF063 SPOT										0.00	0	10,000,000,000
Total For MBF063										0.00	0	10,000,000,000
MBF06 On 30/09/2020 Spot Bond					0.00000	101.44907				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06 On 30/09/2022 Spot Bond					0.00000	101.40622				0.00	0	11,525,950,132

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF065 SPOT										0.00	0	11,525,950,132
Total For MBF065										0.00	0	11,525,950,132
MBP03 On 11/04/2020 Spot Bond					0.00000	101.17896				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.17986				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	100.68463				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.47224				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	100.22484				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	101.16907				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	100.81484				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	100.82098				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	101.50970				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	101.52850				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	100.20393				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	100.17865				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP047 SPOT									0.00	0	0
Total For MBP047									0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	101.50972			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	101.52853			0.00	0	0
Total MBP049 SPOT									0.00	0	0
Total For MBP049									0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	100.21871			0.00	0	0
Total MBP050 SPOT									0.00	0	0
Total For MBP050									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	117.56233			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			7.15000	107.56970	7.15000	107.54895			0.00	0	690,000,000
Total MMIG02 SPOT									0.00	0	690,000,000
Total For MMIG02									0.00	0	690,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.35032			0.00	276,000,000	138,000,000
Total MMIG03 SPOT									0.00	276,000,000	138,000,000
Total For MMIG03									0.00	276,000,000	138,000,000
MMIG0 On 12/08/2025 Spot Bond			10.94000	10.94000	10.94000	102.11419			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			8.03000	106.82679	8.03000	106.80369		18,077,939,000,000.00	2,251,300,000	2,295,600,000	
Total MMIG05 SPOT								18,077,939,000,000.00	2,251,300,000	2,295,600,000	
Total For MMIG05								18,077,939,000,000.00	2,251,300,000	2,295,600,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.28547			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	101.84389			0.00	0	0
Total MMIG07 SPOT									0.00	0	0
Total For MMIG07									0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	99.89225			0.00	0	0
Total MML01 SPOT									0.00	0	0
Total For MML01									0.00	0	0
MML02 On 10/12/2026 Spot Bond			9.01000	103.57800	9.01000	103.55306		4,525,723,000,000.00	502,300,000	129,700,000	

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 MML02 SPOT									4,525,723,000,000.00	502,300,000	129,700,000
Total For MML02									4,525,723,000,000.00	502,300,000	129,700,000
MQB00 On 28/08/2023 Spot Bond					0.00000	117.67637			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	101.64091			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	102.72518			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	101.72672			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	102.80760			0.00	0	0
Total MTN09 SPOT									0.00	0	0
Total For MTN09									0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	103.51386			0.00	0	0
Total MTN10 SPOT									0.00	0	0
Total For MTN10									0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	100.60057			0.00	0	0
Total MTN11 SPOT									0.00	0	0
Total For MTN11									0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	100.87607			0.00	0	0
Total MTN12 SPOT									0.00	0	0
Total For MTN12									0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.02193			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	100.54497			0.00	0	0
Total MTN14 SPOT									0.00	0	0
Total For MTN14									0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	100.55784			0.00	0	0
Total MTN15 SPOT									0.00	0	0
Total For MTN15									0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.12950			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.13329				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	100.13761				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	99.91462				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	99.96130				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.54656				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	99.92211				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.24526				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	100.24263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	100.24263				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211On 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	101.73859				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	101.84626				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	101.87320				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	101.87163				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	102.22388				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	103.55794				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	101.62502				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	101.71209				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	102.01684				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	102.27585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N7D25 SPOT									0.00	0	0
Total For N7D25									0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	102.51401			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			7.54000	104.16389	7.54000	104.14271		6,305,702,000,000.00	836,300,000	221,600,000	
Total NAM01 SPOT								6,305,702,000,000.00	836,300,000	221,600,000	
Total For NAM01								6,305,702,000,000.00	836,300,000	221,600,000	
NAM02 On 29/06/2020 Spot Bond			6.75500	102.61359	6.75500	102.59499		0.00	0	0	
Total NAM02 SPOT								0.00	0	0	
Total For NAM02								0.00	0	0	
NAM03 On 01/08/2023 Spot Bond			8.00000	106.96297	8.00000	106.93991		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			9.91000	103.75891	9.91000	103.73135		3,508,140,000,000.00	354,000,000	845,200,000	
Total NAM04 SPOT								3,508,140,000,000.00	354,000,000	845,200,000	
Total For NAM04								3,508,140,000,000.00	354,000,000	845,200,000	
NBG01 On 29/04/2022 Spot Bond					0.00000	101.03035		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	100.94551		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	100.77934		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	100.81281		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	100.82615		0.00	0	0	
Total NBG05G SPOT								0.00	0	0	
Total For NBG05G								0.00	0	0	
NBK11 On 28/11/2020 Spot Bond			7.11500	103.66563	7.11500	103.64572		1,613,682,000,000.00	226,800,000	2,428,000,000	
Total NBK11A SPOT								1,613,682,000,000.00	226,800,000	2,428,000,000	
Total For NBK11A								1,613,682,000,000.00	226,800,000	2,428,000,000	
NBK12 On 19/03/2021 Spot Bond			7.20500	106.48335	7.20500	106.46264		0.00	0	1,100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK12A SPOT										0.00	0	1,100,000,000
Total For NBK12A										0.00	0	1,100,000,000
NBK12/On 19/03/2021 Spot Bond			9.38000	104.34783	9.38000	104.32155				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/On 19/03/2024 Spot Bond			7.80000	111.08502	7.80000	111.06168				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			6.61500	105.09796	6.61500	105.07927				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			6.86500	104.00284	6.86500	103.98355				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16/On 12/02/2025 Spot Bond			8.14000	105.78574	8.14000	105.76255				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17/On 22/04/2026 Spot Bond			8.39000	111.03514	8.39000	111.01021				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			6.76000	102.97085	6.76000	102.95208				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			7.39500	107.05976	7.39500	107.03852				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			8.39500	112.08351	8.39500	112.05834				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20/On 25/06/2021 Spot Bond					0.00000	101.95091				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			9.44000	107.51351	9.44000	107.48626				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			7.38000	109.45072	7.38000	109.42893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23/On 19/11/2025 Spot Bond			9.20000	109.61874	9.20000	109.59166			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			9.18000	112.75704	9.18000	112.72924			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	100.52610			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			7.70000	7.70000	7.70000	108.17744			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	103.56777			0.00	0	0
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	20.64470	100.00000	20.59876			0.00	0	0
Total NBK26A SPOT									0.00	0	0
Total For NBK26A									0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	104.00872			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			9.49000	111.18232	9.49000	111.15400		4,044,638,000,000.00		426,200,000	112,300,000
Total NBK27A SPOT								4,044,638,000,000.00		426,200,000	112,300,000
Total For NBK27A								4,044,638,000,000.00		426,200,000	112,300,000
NBK28/On 02/08/2023 Spot Bond			7.34000	108.82022	7.34000	108.79867			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	100.75911			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/On 31/07/2026 Spot Bond			8.81000	109.13067	8.81000	109.10482		6,381,083,000,000.00		724,300,000	191,300,000
Total NBK29A SPOT								6,381,083,000,000.00		724,300,000	191,300,000
Total For NBK29A								6,381,083,000,000.00		724,300,000	191,300,000
NBK30/On 20/02/2024 Spot Bond			7.33500	108.05090	7.33500	108.02952			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.17061				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 09/11/2023 Spot Bond			7.40000	109.39787	7.40000	109.37604			14,060,000,000,000.00	1,900,000,000	1,900,000,000	
Total NBK31A SPOT									14,060,000,000,000.00	1,900,000,000	1,900,000,000	
Total For NBK31A									14,060,000,000,000.00	1,900,000,000	1,900,000,000	
NBK31I On 17/02/2023 Spot Bond					0.00000	100.41251				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	101.54084				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.08624				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	105.15473				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	101.68452				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			10.70500	10.70500	10.70500	62.33486				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	104.95868				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.09796				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.33631				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	100.60483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.17676				0.00	160,000,000	80,000,000
Total NBK45B SPOT										0.00	160,000,000	80,000,000
Total For NBK45B										0.00	160,000,000	80,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.49512				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	102.13531				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	100.62889				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	100.85376				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	100.90770				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	100.47849				0.00	900,000,000	850,000,000
Total NBK51B SPOT										0.00	900,000,000	850,000,000
Total For NBK51B										0.00	900,000,000	850,000,000
NBK52I On 21/02/2024 Spot Bond					0.00000	100.32599				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	100.67239				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	100.30315				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	101.24576				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	100.66794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	100.67964				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.68875				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	101.02430				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.22360				0.00	400,000,000	200,000,000
Total NBKB59 SPOT										0.00	400,000,000	200,000,000
Total For NBKB59										0.00	400,000,000	200,000,000
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.22676				0.00	0	0
Total NBKB60 SPOT										0.00	0	0
Total For NBKB60										0.00	0	0
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.22945				0.00	0	0
Total NBKB61 SPOT										0.00	0	0
Total For NBKB61										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.85108				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			9.87500	107.47406	9.87500	107.44560				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	101.84071				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			9.91000	106.72497	9.91000	106.69662				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.85108				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.86755				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	101.88828				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	101.82881				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.35710				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED08U SPOT									0.00	0	0
Total For NED08U									0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED09U SPOT									0.00	0	0
Total For NED09U									0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED10U SPOT									0.00	0	0
Total For NED10U									0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED11U SPOT									0.00	0	0
Total For NED11U									0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED12U SPOT									0.00	0	0
Total For NED12U									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	102.56537			0.00	0	0
Total NED19 SPOT									0.00	0	0
Total For NED19									0.00	0	0
NED20 On 01/07/2020 Spot Bond			6.90000	103.35893	6.90000	103.33982			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	105.58241			0.00	4,020,000,000	2,010,000,000
Total NEDT1A SPOT									0.00	4,020,000,000	2,010,000,000
Total For NEDT1A									0.00	4,020,000,000	2,010,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.32491			0.00	3,579,000	1,789,500
Total NEDT1B SPOT									0.00	3,579,000	1,789,500
Total For NEDT1B									0.00	3,579,000	1,789,500
NGL01 On 22/09/2021 Spot Bond					0.00000	105.57764			0.00	260,000,000	130,000,000
Total NGL01 SPOT									0.00	260,000,000	130,000,000
Total For NGL01									0.00	260,000,000	130,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	106.39396			0.00	1,704,000,000	452,200,000
Total NGL02 SPOT									0.00	1,704,000,000	452,200,000
Total For NGL02									0.00	1,704,000,000	452,200,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.23466			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL04 On 20/03/2023 Spot Bond					0.00000	106.02330			0.00	0	80,000,000
Total NGL04 SPOT									0.00	0	80,000,000
Total For NGL04									0.00	0	80,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	103.10845			0.00	0	0
Total NGL05 SPOT									0.00	0	0
Total For NGL05									0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	101.45320			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	101.44567			0.00	0	0
Total NGL07 SPOT									0.00	0	0
Total For NGL07									0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	107.44253			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.34483			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	104.94818			0.00	0	1,000,000,000
Total NGT103 SPOT									0.00	0	1,000,000,000
Total For NGT103									0.00	0	1,000,000,000
NGT10: On 15/01/2025 Spot Bond					0.00000	102.52224			0.00	2,670,400,000	699,200,000
Total NGT104 SPOT									0.00	2,670,400,000	699,200,000
Total For NGT104									0.00	2,670,400,000	699,200,000
NGT10: On 22/05/2025 Spot Bond					0.00000	100.30584			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	103.60600	10.00000	103.57900			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/JIBAR									0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	104.21368	13.50000	104.17629			0.00	0	0
Total NHM002 SPOT									0.00	0	0
Total For NHM002									0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	101.38791			0.00	0	0
Total NHM006 SPOT									0.00	0	0
Total For NHM006									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 16/04/2022 Spot Bond					0.00000	101.45385				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	100.94633				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	101.08521				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	100.25442				0.00	0	0
Total NHM010 SPOT										0.00	0	0
Total For NHM010										0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	100.29077				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	99.78445				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	99.85708				0.00	0	0
Total NHM013 SPOT										0.00	0	0
Total For NHM013										0.00	0	0
NHM01 On 20/11/2021 Spot Bond					0.00000	100.35893				0.00	0	0
Total NHM014 SPOT										0.00	0	0
Total For NHM014										0.00	0	0
NHM01 On 13/12/2024 Spot Bond					0.00000	99.79389				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			4.89500	4.89500	4.89500	201.96111				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			4.49000	4.49000	4.49000	177.69797				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			4.41500	4.41500	4.41500	131.10037				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NI29	On	31/03/2029	Spot Bond			4.62000	4.62000	4.62000	94.33744			0.00	0	0
Total NI29 SPOT												0.00	0	0
Total For NI29												0.00	0	0
NI33	On	28/02/2033	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NI33 SPOT												0.00	0	0
Total For NI33												0.00	0	0
NI38	On	31/01/2038	Spot Bond			4.82500	4.82500	4.82500	101.74631			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			4.52000	4.52000	4.52000	130.47262			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			4.91000	4.91000	4.91000	128.17080			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			4.63000	4.63000	4.63000	175.96179			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			5.34000	167.49105	5.34000	167.45266			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			4.79000	102.25722	4.79000	102.23521			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			6.44500	102.14980	6.44500	102.13220			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	101.36360			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	101.59640			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN013 On 09/09/2020 Spot Bond					0.00000	101.81210				0.00	0	0
Total NN013 SPOT										0.00	0	0
Total For NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	102.70870				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	101.58090				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	101.66920				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	100.79170				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	113.72220				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	100.81880				0.00	0	0
Total NN022 SPOT										0.00	0	0
Total For NN022										0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	101.02640				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
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN028U SPOT										0.00	0	0
Total For NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.24129				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	100.65386				0.00	0	0
Total NN034 SPOT										0.00	0	0
Total For NN034										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN036 On 28/02/2023 Spot Bond					0.00000	100.13119				0.00	0	0
Total NN036 SPOT										0.00	0	0
Total For NN036										0.00	0	0
NN037 On 28/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN037 SPOT										0.00	0	0
Total For NN037										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.24526				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	99.84678				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	99.84112				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	100.54010				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	99.05086				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	88.12538				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	88.12538				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	105.34870				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	105.81510				0.00	0	0
Total NNF06 SPOT										0.00	0	0
Total For NNF06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF07 On 20/09/2020 Spot Bond					0.00000	107.01560				0.00	0	0
Total NNF07 SPOT										0.00	0	0
Total For NNF07										0.00	0	0
NNF08 On 22/09/2020 Spot Bond					0.00000	106.89330				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	91.85707				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			8.08000	8.08000	8.08000	100.86709				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.26828				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.24105				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.24139				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.23182				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			7.27500	7.27500	7.27500	101.08719				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.24062				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.25219				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.24537				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond			7.47500	7.47500	7.47500	101.09388				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.25225				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.27925				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			7.19500	116.25701	7.19500	116.23443				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			4.12000	186.73598	4.12000	186.69925				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			10.11000	115.43249	10.11000	115.40139			943,212,450,000.00	93,295,000	6,452,312,300	
Total NRA028 SPOT									943,212,450,000.00	93,295,000	6,452,312,300	
Total For NRA028									943,212,450,000.00	93,295,000	6,452,312,300	
NRA02: On 30/11/2028 Spot Bond			100.00000	15.26068	100.00000	15.22691			0.00	0	0	
Total NRA028/R186 SPOT									0.00	0	0	
Total For NRA028/R186									0.00	0	0	
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NSN97U SPOT									0.00	0	0	
Total For NSN97U									0.00	0	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	101.23342			0.00	0	0	
Total NTC19 SPOT									0.00	0	0	
Total For NTC19									0.00	0	0	
NTC20 On 27/07/2020 Spot Bond					0.00000	101.21183			0.00	0	0	
Total NTC20 SPOT									0.00	0	0	
Total For NTC20									0.00	0	0	
NTC21 On 24/03/2022 Spot Bond					0.00000	102.66134			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	100.78442			0.00	0	0	
Total NTC22 SPOT									0.00	0	0	
Total For NTC22									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC23 On 15/02/2023 Spot Bond					0.00000	101.08191				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	101.53736				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.17329				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	99.98072				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	99.85641				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	99.85501				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.24775				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	101.99223				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			7.36000	7.36000	7.36000	104.58475				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			7.70000	109.63578	7.70000	109.61303				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			9.93000	109.06348	9.93000	109.03444				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	100.42545				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML09 On 14/09/2022 Spot Bond			8.00000	106.27178	8.00000	106.24887			14,734,400,000,000.00	1,841,800,000	1,467,200,000
Total OML09 SPOT									14,734,400,000,000.00	1,841,800,000	1,467,200,000
Total For OML09									14,734,400,000,000.00	1,841,800,000	1,467,200,000
OML10 On 14/09/2025 Spot Bond			9.93000	105.68307	9.93000	105.65494			0.00	0	920,000,000
Total OML10 SPOT									0.00	0	920,000,000
Total For OML10									0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.30581			0.00	0	0
Total OML11 SPOT									0.00	0	0
Total For OML11									0.00	0	0
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBDJ1U SPOT									0.00	0	0
Total For PBDJ1U									0.00	0	0
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBGJ1U SPOT									0.00	0	0
Total For PBGJ1U									0.00	0	0
PBJC1U On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1U On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1U 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
PBKS1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBKX11 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS11 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT11 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
PBUJ11 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
PBVJ11 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	103.60600	10.00000	103.57900			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	99.84722			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
PMM51 On 28/02/2022 Spot Bond					0.00000	100.13901			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	101.34624			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	100.61889			0.00	0	0
Total PMM54 SPOT									0.00	0	0
Total For PMM54									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM55 On 28/08/2021 Spot Bond					0.00000	100.14400			0.00	0	0
Total PMM55 SPOT									0.00	0	0
Total For PMM55									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.31955			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.33270			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.35896			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.36271			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.36646			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.02500	114.92348	8.13000	114.31538			762,774,090,352,500.00	3,076,358,142,100	2,388,437,966,800
Total R186 SPOT									2,774,090,352,500.00	076,358,142,100	388,437,966,800
Total For R186									2,774,090,352,500.00	076,358,142,100	388,437,966,800
R197 On 07/12/2023 Spot Bond			2.93500	304.47587	2.92000	304.57969			513,991,252,780,000.00	175,124,788,000	100,721,137,100
Total R197 SPOT									13,991,252,780,000.00	175,124,788,000	100,721,137,100
Total For R197									13,991,252,780,000.00	175,124,788,000	100,721,137,100
R202 On 07/12/2033 Spot Bond			3.93000	223.67473	3.89500	224.46953			478,428,939,741,000.00	121,737,643,700	176,459,776,200
Total R202 SPOT									8,428,939,741,000.00	121,737,643,700	176,459,776,200
Total For R202									8,428,939,741,000.00	121,737,643,700	176,459,776,200
R2023 On 28/02/2023 Spot Bond			6.24500	104.18107	6.40000	103.73841			810,343,199,608,500.00	5,574,114,203,300	2,051,918,973,500
Total R2023 SPOT									10,343,199,608,500.00	574,114,203,300	051,918,973,500
Total For R2023									10,343,199,608,500.00	574,114,203,300	051,918,973,500
R2030 On 31/01/2030 Spot Bond			9.15500	93.33805	9.15500	93.31511			763,943,891,125,000.00	2,486,503,975,000	1,498,494,580,800
Total R2030 SPOT									3,943,891,125,000.00	486,503,975,000	498,494,580,800
Total For R2030									3,943,891,125,000.00	486,503,975,000	498,494,580,800
R2032 On 31/03/2032 Spot Bond			9.56500	94.25384	9.56500	94.22978			169,863,878,377,000.00	2,631,454,665,800	1,134,192,064,700
Total R2032 SPOT									9,863,878,377,000.00	631,454,665,800	134,192,064,700
Total For R2032									9,863,878,377,000.00	631,454,665,800	134,192,064,700

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 28/02/2035 Spot Bond			9.93000	92.02716	9.93000	92.00305			919,096,184,004,000.00	1,905,246,342,800	964,430,400,100
Total R2035 SPOT									19,096,184,004,000.00	905,246,342,800	964,430,400,100
Total For R2035									19,096,184,004,000.00	905,246,342,800	964,430,400,100
R2037 On 31/01/2037 Spot Bond			10.12000	87.81027	10.12000	87.78645			654,766,852,452,000.00	1,349,285,262,100	1,004,223,089,700
Total R2037 SPOT									4,766,852,452,000.00	349,285,262,100	1,004,223,089,700
Total For R2037									4,766,852,452,000.00	349,285,262,100	1,004,223,089,700
R2040 On 31/01/2040 Spot Bond			10.21500	90.59117	10.21500	90.56639			009,418,858,396,000.00	1,077,769,834,400	461,590,717,700
Total R2040 SPOT									19,418,858,396,000.00	1,077,769,834,400	461,590,717,700
Total For R2040									19,418,858,396,000.00	1,077,769,834,400	461,590,717,700
R2044 On 31/01/2044 Spot Bond			10.29500	87.17899	10.29500	87.15495			295,950,351,737,000.00	1,485,764,968,600	1,299,517,359,400
Total R2044 SPOT									15,950,351,737,000.00	485,764,968,600	299,517,359,400
Total For R2044									15,950,351,737,000.00	485,764,968,600	299,517,359,400
R2048 On 28/02/2048 Spot Bond			10.29500	86.05874	10.29500	86.03540			787,204,931,161,000.00	3,281,904,315,800	3,238,449,141,500
Total R2048 SPOT									17,204,931,161,000.00	281,904,315,800	238,449,141,500
Total For R2048									17,204,931,161,000.00	281,904,315,800	238,449,141,500
R208 On 31/03/2021 Spot Bond			6.04000	103.63201	6.06000	103.59458			754,026,865,312,000.00	455,964,712,800	325,371,446,400
Total R208 SPOT									4,026,865,312,000.00	455,964,712,800	325,371,446,400
Total For R208									4,026,865,312,000.00	455,964,712,800	325,371,446,400
R209 On 31/03/2036 Spot Bond			9.96000	73.25314	9.98500	73.07954			980,091,280,584,000.00	1,604,426,835,400	880,100,865,000
Total R209 SPOT									10,091,280,584,000.00	604,426,835,400	380,100,865,000
Total For R209									10,091,280,584,000.00	604,426,835,400	380,100,865,000
R210 On 31/03/2028 Spot Bond			3.78000	186.84751	3.78000	186.81248			45,301,520,376,000.00	11,984,529,200	80,356,472,900
Total R210 SPOT									15,301,520,376,000.00	11,984,529,200	80,356,472,900
Total For R210									15,301,520,376,000.00	11,984,529,200	80,356,472,900
R212 On 31/01/2022 Spot Bond			2.59000	162.99464	2.59000	162.96921			208,005,326,052,000.00	466,411,322,800	392,135,328,300
Total R212 SPOT									18,005,326,052,000.00	466,411,322,800	392,135,328,300
Total For R212									18,005,326,052,000.00	466,411,322,800	392,135,328,300
R213 On 28/02/2031 Spot Bond			9.29500	84.54313	9.37500	84.03854			169,623,638,675,500.00	986,511,418,900	671,752,557,800
Total R213 SPOT									19,623,638,675,500.00	986,511,418,900	671,752,557,800
Total For R213									19,623,638,675,500.00	986,511,418,900	671,752,557,800
R214 On 28/02/2041 Spot Bond			10.18000	68.47204	10.18000	68.45367			104,766,539,876,000.00	1,385,536,988,200	791,376,084,300
Total R214 SPOT									14,766,539,876,000.00	385,536,988,200	791,376,084,300
Total For R214									14,766,539,876,000.00	385,536,988,200	791,376,084,300
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC002L On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC002U SPOT										0.00	0	0
Total For RC002U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC015\On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC015U SPOT										0.00	0	0
Total For RC015U										0.00	0	0
RC016\On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC016U SPOT										0.00	0	0
Total For RC016U										0.00	0	0
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC017U SPOT										0.00	0	0
Total For RC017U										0.00	0	0
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC018U SPOT										0.00	0	0
Total For RC018U										0.00	0	0
RDF02\On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06\On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07\On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10\On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11\On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12\On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.62125				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.01506				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	101.63773				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	102.39846				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB1: On 27/11/2022 Spot Bond					0.00000	101.01539				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1: On 12/03/2021 Spot Bond					0.00000	100.17182				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	99.85187				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1: On 05/12/2023 Spot Bond					0.00000	100.32215				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	100.61799				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	100.59319				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	100.72456				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	101.64430				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	101.69205				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	101.74177				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	101.55886				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.31704				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.42205			0.00	0	0
Total RDFB24 SPOT									0.00	0	0
Total For RDFB24									0.00	0	0
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.33105			0.00	0	0
Total RDFB26 SPOT									0.00	0	0
Total For RDFB26									0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.15416			0.00	1,600,000,000	800,000,000
Total RDFC48 SPOT									0.00	1,600,000,000	800,000,000
Total For RDFC48									0.00	1,600,000,000	800,000,000
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.76126			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	100.36914			0.00	0	0
Total RDFC50 SPOT									0.00	0	0
Total For RDFC50									0.00	0	0
REB17: On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total REB17U SPOT									0.00	0	0
Total For REB17U									0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	101.71481			0.00	0	0
Total RED121 SPOT									0.00	0	0
Total For RED121									0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	102.17518			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	102.45843			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	99.99950			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	102.72000			0.00	0	0
Total RED601 SPOT									0.00	0	0
Total For RED601									0.00	0	0
RED60: On 09/03/2022 Spot Bond					0.00000	103.35230			0.00	0	0
Total RED602 SPOT									0.00	0	0
Total For RED602									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED70: On 17/04/2022 Spot Bond					0.00000	101.90570			0.00	0	500,000,000
Total RED702 SPOT									0.00	0	500,000,000
Total For RED702									0.00	0	500,000,000
RED80 On 06/04/2021 Spot Bond					0.00000	102.01521			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	101.69422			0.00	0	0
Total RED901 SPOT									0.00	0	0
Total For RED901									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	100.74246			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	100.69259			0.00	0	0
Total RES38 SPOT									0.00	0	0
Total For RES38									0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.24951			0.00	0	0
Total RES40 SPOT									0.00	0	0
Total For RES40									0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.13293			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RES471 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
RMB106 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMB106 SPOT									0.00	0	0
Total For RMB106									0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.19000	106.67072	7.19000	106.65014			0.00	0	0
Total RW21 SPOT									0.00	0	0
Total For RW21									0.00	0	0
RW23 On 10/12/2023 Spot Bond			8.05000	106.89654	8.05000	106.87349			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			10.99500	98.25012	10.99500	98.22139		2,227,587,000,000.00		202,600,000	53,100,000
Total RW28 SPOT								2,227,587,000,000.00		202,600,000	53,100,000
Total For RW28								2,227,587,000,000.00		202,600,000	53,100,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	103.60600	10.00000	103.57900			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	101.76228			0.00	100,000,000	100,000,000
Total SBK18 SPOT									0.00	100,000,000	100,000,000
Total For SBK18									0.00	100,000,000	100,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	100.70415			0.00	140,000,000	70,000,000
Total SBK22 SPOT									0.00	140,000,000	70,000,000
Total For SBK22									0.00	140,000,000	70,000,000
SBK23 On 28/05/2022 Spot Bond			7.67000	110.94715	7.67000	110.92421		2,147,600,000,000.00		280,000,000	2,170,000,000
Total SBK23 SPOT								2,147,600,000,000.00		280,000,000	2,170,000,000
Total For SBK23								2,147,600,000,000.00		280,000,000	2,170,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.70715			0.00	0	0
Total SBK24 SPOT									0.00	0	0
Total For SBK24									0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.20597			0.00	3,740,000,000	1,870,000,000
Total SBK25 SPOT									0.00	3,740,000,000	1,870,000,000
Total For SBK25									0.00	3,740,000,000	1,870,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK26 On 25/04/2021 Spot Bond			7.47000	109.54688	7.47000	109.52493			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.76041			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	102.65508			0.00	250,000,000	125,000,000
Total SBS18 SPOT									0.00	250,000,000	125,000,000
Total For SBS18									0.00	250,000,000	125,000,000
SBS19 On 23/06/2021 Spot Bond			7.31000	105.52928	7.31000	105.50858			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			8.38000	111.00945	8.38000	110.98441		10,797,630,000,000.00	1,288,500,000	343,600,000	
Total SBS20 SPOT								10,797,630,000,000.00	1,288,500,000	343,600,000	
Total For SBS20								10,797,630,000,000.00	1,288,500,000	343,600,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.79730			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			7.23000	110.24175	7.23000	110.22025			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			8.56000	100.56800	8.56000	100.54484		913,352,000,000.00	106,700,000	30,200,000	
Total SBS3 SPOT								913,352,000,000.00	106,700,000	30,200,000	
Total For SBS3								913,352,000,000.00	106,700,000	30,200,000	
SBS31 On 12/06/2027 Spot Bond			8.68500	108.08436	8.68500	108.05926		54,679,023,000,000.00	6,295,800,000	1,677,000,000	
Total SBS31 SPOT								54,679,023,000,000.00	6,295,800,000	1,677,000,000	
Total For SBS31								54,679,023,000,000.00	6,295,800,000	1,677,000,000	
SBS34 On 19/09/2024 Spot Bond			8.63000	110.10462	8.63000	110.07907			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			8.28000	104.11725	8.28000	104.09405			0.00	0	5,000,000,000
Total SBS38 SPOT									0.00	0	5,000,000,000
Total For SBS38									0.00	0	5,000,000,000
SBS39 On 29/01/2030 Spot Bond			9.37500	103.09956	9.37500	103.07361		9,136,875,000,000.00	974,600,000	259,500,000	
Total SBS39 SPOT								9,136,875,000,000.00	974,600,000	259,500,000	
Total For SBS39								9,136,875,000,000.00	974,600,000	259,500,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4 On 16/11/2021 Spot Bond			7.00000	105.12104	7.00000	105.10117			194,600,000,000.00	27,800,000	588,600,000
Total SBS4 SPOT									194,600,000,000.00	27,800,000	588,600,000
Total For SBS4									194,600,000,000.00	27,800,000	588,600,000
SBS40 On 12/11/2020 Spot Bond					0.00000	100.91789			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			7.47000	109.13564	7.47000	109.11366			4,884,633,000,000.00	653,900,000	176,200,000
Total SBS41 SPOT									4,884,633,000,000.00	653,900,000	176,200,000
Total For SBS41									4,884,633,000,000.00	653,900,000	176,200,000
SBS42 On 12/11/2025 Spot Bond			8.35000	113.53428	8.35000	113.50877			1,918,830,000,000.00	229,800,000	62,200,000
Total SBS42 SPOT									1,918,830,000,000.00	229,800,000	62,200,000
Total For SBS42									1,918,830,000,000.00	229,800,000	62,200,000
SBS43 On 12/11/2027 Spot Bond			8.72000	114.97526	8.72000	114.94831			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.00786			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			7.33500	109.21511	7.33500	109.19350			0.00	0	0
Total SBS46 SPOT									0.00	0	0
Total For SBS46									0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.29890			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	101.61960			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			7.33000	104.60901	7.33000	104.58832			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.02500	9.02500	9.02500	103.32060			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	104.58241			0.00	0	0
Total SBS52 SPOT									0.00	0	0
Total For SBS52									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS53 On 03/05/2027 Spot Bond					0.00000	104.11358			0.00	0	0
Total SBS53 SPOT									0.00	0	0
Total For SBS53									0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.06254			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.03534			0.00	800,000,000	400,000,000
Total SBS55 SPOT									0.00	800,000,000	400,000,000
Total For SBS55									0.00	800,000,000	400,000,000
SBS56 On 12/06/2022 Spot Bond			6.99500	106.09440	6.99500	106.07447			0.00	0	0
Total SBS56 SPOT									0.00	0	0
Total For SBS56									0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.65817			0.00	0	0
Total SBS57 SPOT									0.00	0	0
Total For SBS57									0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.34471			0.00	2,013,500,000	536,600,000
Total SBS58 SPOT									0.00	2,013,500,000	536,600,000
Total For SBS58									0.00	2,013,500,000	536,600,000
SBS59 On 09/10/2020 Spot Bond					0.00000	101.48769			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	101.94075			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.25566			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	101.46509			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	101.65267			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	100.38410			0.00	0	0
Total SBS65 SPOT									0.00	0	0
Total For SBS65									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS66 On 26/06/2022 Spot Bond					0.00000	101.52780			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	102.37878			0.00	0	0
Total SBS67 SPOT									0.00	0	0
Total For SBS67									0.00	0	0
SBS68 On 21/11/2024 Spot Bond					0.00000	100.24901			0.00	0	0
Total SBS68 SPOT									0.00	0	0
Total For SBS68									0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	100.01407			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			3.82000	295.56085	3.82000	295.50514			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.84500	4.84500	4.84500	203.01933			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	107.66500			0.00	39,947,800	19,973,900
Total SBT101 SPOT									0.00	39,947,800	19,973,900
Total For SBT101									0.00	39,947,800	19,973,900
SBT102 On 30/09/2022 Spot Bond					0.00000	108.34291			0.00	14,847,400	1,728,423,700
Total SBT102 SPOT									0.00	14,847,400	1,728,423,700
Total For SBT102									0.00	14,847,400	1,728,423,700
SBT103 On 31/03/2024 Spot Bond					0.00000	104.58331			0.00	3,420,000,000	5,100,000,000
Total SBT103 SPOT									0.00	3,420,000,000	5,100,000,000
Total For SBT103									0.00	3,420,000,000	5,100,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	104.58329			0.00	0	0
Total SBT201 SPOT									0.00	0	0
Total For SBT201									0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	101.12967			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			8.45000	108.77494	8.45000	108.75034		30,492,670,000,000.00	0.00	3,608,600,000	937,500,000
Total SBT203 SPOT								30,492,670,000,000.00	0.00	3,608,600,000	937,500,000
Total For SBT203								30,492,670,000,000.00	0.00	3,608,600,000	937,500,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT204 On 16/04/2024 Spot Bond					0.00000	101.27498				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	100.92856				0.00	0	1,200,000,000
Total SBT206 SPOT										0.00	0	1,200,000,000
Total For SBT206										0.00	0	1,200,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	101.87165				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	101.88303				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	99.51624				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	103.60600	10.00000	103.57900				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	101.57890				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.41294				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	100.37737				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	100.40242				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	100.72294				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.42439				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	100.42523				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.42762				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	100.40477				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	100.46649				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	100.44490				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	100.45509				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.29371				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.33051				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			8.10000	114.56536	8.10000	114.54050				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	103.07189				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.48907				0.00	500,000,000	22,500,000,000
Total SOLB01 SPOT										0.00	500,000,000	22,500,000,000
Total For SOLB01										0.00	500,000,000	22,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1 On 21/08/2021 Spot Bond					0.00000	100.63733				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	100.45534				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	101.24059				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	100.29493				0.00	0	0
Total SPDA13 SPOT										0.00	0	0
Total For SPDA13										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.30061				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	101.68830				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00 On 15/03/2024 Spot Bond					0.00000	99.76218				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	101.92597				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	101.82265				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00 On 15/10/2022 Spot Bond					0.00000	101.23301				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG00 On 15/10/2024 Spot Bond					0.00000	101.30308				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	100.84134				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,000
Total SS046U SPOT										0.00	0	3,000,000,000
Total For SS046U										0.00	0	3,000,000,000
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			6.84000	103.23680	6.84000	103.21761				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.06500	102.58826	7.06500	102.56879				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.06500	102.58826	7.06500	102.56879				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			5.07500	5.07500	5.07500	127.21090				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2026 Spot Bond			9.63000	106.41545	9.63000	106.38810				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.24500	73.73356	11.24500	73.71176				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	99.89807				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03: On 17/03/2020 Spot Bond					0.00000	101.90891				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	100.01155				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	100.41258				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.02075				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.00455				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.26362				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			7.80000	110.02913	7.80000	110.00614				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.72500	103.17277	4.72500	103.15074				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	99.04163				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.83442				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	101.32035				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			3.95000	3.95000	3.95000	294.22157				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05 On 26/09/2020 Spot Bond					0.00000	101.50516			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	100.91659			0.00	0	0
Total SSN052 SPOT									0.00	0	0
Total For SSN052									0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	100.88480			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	100.72058			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	101.29428			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			5.00000	5.00000	5.00000	171.46669			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			4.46000	4.46000	4.46000	130.83092			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			4.82500	4.82500	4.82500	101.74631			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			4.62000	4.62000	4.62000	94.33744			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			4.96000	4.96000	4.96000	171.94621			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06(On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06(On 28/05/2023 Spot Bond					0.00000	100.14039				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06(On 28/05/2023 Spot Bond					0.00000	100.13862				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07(On 28/02/2022 Spot Bond					0.00000	100.13419				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	99.75659				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	99.76072				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07(On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07(On 19/06/2023 Spot Bond					0.00000	101.85738				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07(On 13/07/2023 Spot Bond					0.00000	101.28202				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07(On 31/07/2021 Spot Bond					0.00000	98.18200				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08(On 16/08/2020 Spot Bond					0.00000	100.73987				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN08: On 27/08/2024 Spot Bond					0.00000	100.16637				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	99.83817				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	100.68691				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.77000	4.77000	4.77000	204.61939				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08: On 10/04/2020 Spot Bond					0.00000	101.19005				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN08: On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN088 SPOT										0.00	0	0
Total For SSN088										0.00	0	0
SSN08: On 21/12/2026 Spot Bond					0.00000	100.40529				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09: On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN090 SPOT										0.00	0	0
Total For SSN090										0.00	0	0
SSN09: On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN091 SPOT										0.00	0	0
Total For SSN091										0.00	0	0
SSN09: On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN092 SPOT										0.00	0	0
Total For SSN092										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN09: On 31/01/2030 Spot Bond					0.00000	100.75206				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SSN09: On 08/02/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN094 SPOT										0.00	0	0
Total For SSN094										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.15000	103.23008	9.15000	103.20485				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.31391				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			6.94500	101.95587	6.94500	101.93708				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.30405				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			7.04500	101.85230	7.04500	101.83327				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.30971				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			6.99500	101.59891	6.99500	101.58004				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	100.37235				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.30605				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	103.57670	8.55000	103.55288				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T14A13 On 21/11/2021 Spot Bond					0.00000	100.28336			0.00	0	10,000,000
Total T14A13 SPOT									0.00	0	10,000,000
Total For T14A13									0.00	0	10,000,000
T15OM On 21/11/2020 Spot Bond					0.00000	100.27598			0.00	0	0
Total T15OM4 SPOT									0.00	0	0
Total For T15OM4									0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	100.27592			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	101.70539			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	100.84232			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	101.71198			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	101.74730			0.00	0	0
Total TFS145 SPOT									0.00	0	0
Total For TFS145									0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	101.31181			0.00	0	0
Total TFS147 SPOT									0.00	0	0
Total For TFS147									0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	101.94931			0.00	0	0
Total TFS148 SPOT									0.00	0	0
Total For TFS148									0.00	0	0
TFS149 On 31/10/2021 Spot Bond					0.00000	100.73836			0.00	0	0
Total TFS149 SPOT									0.00	0	0
Total For TFS149									0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.12413			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	101.44918			0.00	0	0
Total TFS153 SPOT									0.00	0	0
Total For TFS153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS154 On 06/07/2023 Spot Bond					0.00000	101.59019				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.06682				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.22292				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	100.37372				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	101.66246				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	101.67476				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS160 On 25/04/2020 Spot Bond					0.00000	100.81860				0.00	600,000,000	300,000,000
Total TFS160 SPOT										0.00	600,000,000	300,000,000
Total For TFS160										0.00	600,000,000	300,000,000
TFS161 On 27/05/2022 Spot Bond					0.00000	100.14636				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.14913				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	100.85567				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	100.92314				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13A On 21/08/2020 Spot Bond					0.00000	100.37377			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A On 21/08/2020 Spot Bond			7.36500	101.22844	7.36500	101.20869			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	100.58309			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A On 21/08/2020 Spot Bond			7.03500	101.52751	7.03500	101.50856			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.32196			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.32230			0.00	0	0
Total TH13B2 SPOT									0.00	0	0
Total For TH13B2									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.33244			0.00	0	0
Total TH13B3 SPOT									0.00	0	0
Total For TH13B3									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.31607			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.32091			0.00	0	0
Total TH13B5 SPOT									0.00	0	0
Total For TH13B5									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.34641			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.34921			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.34990			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C On 21/08/2020 Spot Bond					0.00000	100.35688				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	100.36561				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.46125				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	100.46125				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	100.47166				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	100.46646				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	100.46819				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A On 21/11/2021 Spot Bond					0.00000	100.31094				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			6.79500	108.16531	6.79500	108.14546				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	101.36346				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			6.95500	106.50025	6.95500	106.48025				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	100.33220				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond					0.00000	100.63898			0.00	0	0
Total TH14B2 SPOT									0.00	0	0
Total For TH14B2									0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.31756			0.00	0	0
Total TH14B3 SPOT									0.00	0	0
Total For TH14B3									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.13897			0.00	0	0
Total TH14C1 SPOT									0.00	0	0
Total For TH14C1									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.29256			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	100.33847			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.45362			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.44522			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	101.98582			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.31636			0.00	0	0
Total TH15A1 SPOT									0.00	0	0
Total For TH15A1									0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.30263			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	102.80393			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	100.46031			0.00	0	0
Total TH15A4 SPOT									0.00	0	0
Total For TH15A4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A: On 21/11/2022 Spot Bond					0.00000	100.15527				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.29065				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.29424				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.31032				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.79216				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.91137				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.32672				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.04564				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.31835				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.17319				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.99234				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.39253				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH16A On 21/08/2022 Spot Bond					0.00000	100.28898				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A On 21/08/2024 Spot Bond					0.00000	100.29562				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A On 21/08/2024 Spot Bond			8.49000	100.32031	8.49000	100.29739				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B On 21/08/2024 Spot Bond					0.00000	100.30401				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16C On 21/08/2024 Spot Bond					0.00000	100.31483				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D On 21/08/2024 Spot Bond					0.00000	100.38970				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	103.60600	10.00000	103.57900				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.02053				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	99.99985				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			7.49000	103.49570	7.49000	103.47502				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			8.10000	105.49806	8.10000	105.47530				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL26	On	25/11/2024	Spot Bond					0.00000	101.19206			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	101.97946			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			9.21000	103.65837	9.21000	103.63287			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	100.95772			0.00	0	0
Total TL29 SPOT												0.00	0	0
Total For TL29												0.00	0	0
TL30	On	10/06/2024	Spot Bond					0.00000	99.89620			0.00	0	0
Total TL30 SPOT												0.00	0	0
Total For TL30												0.00	0	0
TL31	On	10/06/2026	Spot Bond					0.00000	99.89336			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	100.55453			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	101.47916			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	101.68257			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			7.09500	106.66919	7.09500	106.64876			146,157,000,000,000.00	20,600,000,000	10,312,800,000
Total TN20 SPOT												16,157,000,000,000.00	20,600,000,000	10,312,800,000
Total For TN20												16,157,000,000,000.00	20,600,000,000	10,312,800,000
TN20/R	On	17/09/2020	Spot Bond			100.00000	73.59096	100.00000	73.42719			0.00	0	0
Total TN20/R208 SPOT												0.00	0	0
Total For TN20/R208												0.00	0	0
TN20U	On	14/04/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT												0.00	0	0
Total For TN20U												0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN21U On 13/05/2021 Spot Bond			100.00000	46.81475	100.00000	46.71058			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			7.78000	113.04484	7.78000	113.02114		277,493,100,208,000.00	35,667,493,600	19,040,516,700	
Total TN23 SPOT								7,493,100,208,000.00	35,667,493,600	19,040,516,700	
Total For TN23								7,493,100,208,000.00	35,667,493,600	19,040,516,700	
TN23/R On 06/11/2023 Spot Bond			100.00000	18.69878	100.00000	18.65717			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			9.57000	100.11651	9.57000	100.09080		627,451,887,942,000.00	65,564,460,600	22,533,177,100	
Total TN25 SPOT								7,451,887,942,000.00	65,564,460,600	22,533,177,100	
Total For TN25								7,451,887,942,000.00	65,564,460,600	22,533,177,100	
TN25/R On 19/08/2025 Spot Bond			100.00000	10.92898	100.00000	10.90466			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			9.75000	98.21272	9.75000	98.18704		97,263,075,000,000.00	9,975,700,000	4,599,700,000	
Total TN27 SPOT								7,263,075,000,000.00	9,975,700,000	4,599,700,000	
Total For TN27								7,263,075,000,000.00	9,975,700,000	4,599,700,000	
TN27/R On 14/11/2027 Spot Bond			100.00000	11.62618	100.00000	11.60031			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			10.75500	102.66431	10.75500	102.63493		186,678,837,000,000.00	17,357,400,000	8,926,700,000	
Total TN30 SPOT								16,678,837,000,000.00	17,357,400,000	8,926,700,000	
Total For TN30								16,678,837,000,000.00	17,357,400,000	8,926,700,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	121.89497	8.00000	121.86884			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			11.81000	96.22245	11.81000	96.19228		87,394,000,000,000.00	7,400,000,000	3,700,000,000	
Total TN40 SPOT								7,394,000,000,000.00	7,400,000,000	3,700,000,000	
Total For TN40								7,394,000,000,000.00	7,400,000,000	3,700,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	104.35497	10.75000	104.32511			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TNF25U SPOT									0.00	0	0
Total For TNF25U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0 On 25/11/2020 Spot Bond			10.00000	103.60600	10.00000	103.57900				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			7.32500	104.04141	7.32500	104.02085				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			7.29500	103.92612	7.29500	103.90578				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			7.09500	7.09500	7.09500	104.07625				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	102.02738				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	102.08135				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	103.42528				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	102.39430				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.95515				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.95515				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	100.45863				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	100.47060				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0

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			7.51000	106.42406	7.51000	106.40251				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	100.45594				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	100.46629				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	100.54804				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	100.53676				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A: On 13/04/2020 Spot Bond					0.00000	101.13659				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.21990				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.25921				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			7.80000	107.34441	7.80000	108.54084				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.13657				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.21990				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.25921				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0

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			8.62000	103.31324	8.62000	103.37617				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	101.40718				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	101.40718				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.11720				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	99.26035				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	98.66715				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	97.43639				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	100.85168				0.00	1,000,000,000	500,000,000
Total TSP235 SPOT										0.00	1,000,000,000	500,000,000
Total For TSP235										0.00	1,000,000,000	500,000,000
TSP23€ On 12/03/2020 Spot Bond					0.00000	99.86112				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	99.30336				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP23€ On 08/10/2020 Spot Bond					0.00000	95.64629				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP239 On 14/05/2020 Spot Bond					0.00000	98.60343				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	94.88896				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	100.83199				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	100.99508				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.00347				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	101.06968				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC323 On 04/03/2020 Spot Bond					0.00000	0.00000				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	101.15364				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	101.09397				0.00	0	0
Total TWC325 SPOT										0.00	0	0
Total For TWC325										0.00	0	0
TWC326 On 20/04/2020 Spot Bond					0.00000	100.86942				0.00	0	0
Total TWC326 SPOT										0.00	0	0
Total For TWC326										0.00	0	0
TWC327 On 24/04/2020 Spot Bond					0.00000	100.73168				0.00	4,000,000,000	2,000,000,000
Total TWC327 SPOT										0.00	4,000,000,000	2,000,000,000
Total For TWC327										0.00	4,000,000,000	2,000,000,000
TWC328 On 29/04/2020 Spot Bond					0.00000	100.69406				0.00	0	0
Total TWC328 SPOT										0.00	0	0
Total For TWC328										0.00	0	0

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 13/05/2020 Spot Bond					0.00000	100.40378			0.00	0	0
Total TWC329 SPOT									0.00	0	0
Total For TWC329									0.00	0	0
TWC33 On 19/05/2020 Spot Bond					0.00000	100.19156			0.00	0	0
Total TWC330 SPOT									0.00	0	0
Total For TWC330									0.00	0	0
TWC33 On 27/05/2020 Spot Bond					0.00000	100.11438			0.00	0	0
Total TWC331 SPOT									0.00	0	0
Total For TWC331									0.00	0	0
UG21 On 02/03/2021 Spot Bond			7.27500	103.32702	7.27500	103.30696			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.03000	105.58249	10.03000	105.55410		10,762,190,000,000.00	1,073,000,000	282,000,000	
Total UG26 SPOT								10,762,190,000,000.00	1,073,000,000	282,000,000	
Total For UG26								10,762,190,000,000.00	1,073,000,000	282,000,000	
VCJA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA1U SPOT								0.00	0	0	
Total For VCJA1U								0.00	0	0	
VCJA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA2U SPOT								0.00	0	0	
Total For VCJA2U								0.00	0	0	
VCJA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA3U SPOT								0.00	0	0	
Total For VCJA3U								0.00	0	0	
VCJA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA4U SPOT								0.00	0	0	
Total For VCJA4U								0.00	0	0	
VCJA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA5U SPOT								0.00	0	0	
Total For VCJA5U								0.00	0	0	
VCJA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA6U SPOT								0.00	0	0	
Total For VCJA6U								0.00	0	0	
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VCJA7U SPOT								0.00	0	0	
Total For VCJA7U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA8U SPOT									0.00	0	0
Total For VCJA8U									0.00	0	0
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA9U SPOT									0.00	0	0
Total For VCJA9U									0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0
Total For VCJB2U									0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB3U SPOT									0.00	0	0
Total For VCJB3U									0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB4U SPOT									0.00	0	0
Total For VCJB4U									0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB5U SPOT									0.00	0	0
Total For VCJB5U									0.00	0	0
VCJB6L 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
VCJB7L 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
VCJB8L 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
VCJB9L 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
VCPA1L 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPA21 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
VCPA31 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
VCPA41 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
VCPA51 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
VCPA61 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
VCPA71 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
VCPA81 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
VCPA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VKE07 On 08/06/2020 Spot Bond					0.00000	99.91512			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE09 On 08/07/2020 Spot Bond					0.00000	101.51692			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	101.37725			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.04069			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.03876			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	100.57297			0.00	0	0
Total VKE13 SPOT									0.00	0	0
Total For VKE13									0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	100.30932			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VKE15 On 14/02/2023 Spot Bond					0.00000	100.45170			0.00	0	0
Total VKE15 SPOT									0.00	0	0
Total For VKE15									0.00	0	0
VKE16 On 14/02/2025 Spot Bond					0.00000	100.46241			0.00	0	0
Total VKE16 SPOT									0.00	0	0
Total For VKE16									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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 06/04/2020 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
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR867U SPOT									0.00	0	0
Total For VR867U									0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.56138			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	101.76934			0.00	0	0
Total WHL02 SPOT									0.00	0	0
Total For WHL02									0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL02U SPOT									0.00	0	0
Total For WHL02U									0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	102.52617			0.00	1,828,500,000	447,700,000
Total WHL03 SPOT									0.00	1,828,500,000	447,700,000
Total For WHL03									0.00	1,828,500,000	447,700,000
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL03U SPOT									0.00	0	0
Total For WHL03U									0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL04U SPOT									0.00	0	0
Total For WHL04U									0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL05U SPOT									0.00	0	0
Total For WHL05U									0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL06U SPOT									0.00	0	0
Total For WHL06U									0.00	0	0
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			6.03500	103.08532	6.03500	103.06851			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			6.32000	105.54991	6.32000	105.53186			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	44.83750	100.00000	44.73772			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									2.80e+013	191,873,126,754	493,683,638,803
Total for SPOT :									2.80e+017	191,873,126,754	493,683,638,803

Contract 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									2.80e+017	191,873,134,087	493,684,559,956
Total Options									0.00	0	402,713
Grand Total:									2.80e+017	191,873,134,087	493,684,962,669