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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 09/03/2020

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			11.25294	75.54912	11.11098	76.33983			0.00	0	350
ES33 On 06/08/2020 Bond Future			11.39022	76.89614	11.24286	77.70085			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.53334	74.44943	11.38039	75.26816			0.00	0	0
ES33 On 04/02/2021 Bond Future			11.68863	75.76427	11.52964	76.59738			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			11.58378	76.01025	11.44682	76.87689			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			11.71711	77.36541	11.57501	78.24746			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.85503	74.45461	11.70753	75.35195			0.00	0	0
ES42 On 04/02/2021 Bond Future			11.99947	75.76888	11.84632	76.68194			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			136.93237	136.93237	137.87646	137.87646			0.00	0	2,065
I2025 On 06/08/2020 Bond Future			137.90076	137.90076	138.86189	138.86189			0.00	0	0
I2025 On 05/11/2020 Bond Future			140.34371	140.34371	141.32169	141.32169			0.00	0	0
I2025 On 04/02/2021 Bond Future			141.32663	141.32663	142.32188	142.32188			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2025 Future										0.00	0	2,065
Total For I2025										0.00	0	2,065
I2029 On 07/05/2020 Bond Future			99.68051	99.68051	101.15306	101.15306				0.00	0	3,814
I2029 On 06/08/2020 Bond Future			101.48228	101.48228	102.98144	102.98144				0.00	0	0
I2029 On 05/11/2020 Bond Future			102.13679	102.13679	103.66232	103.66232				0.00	0	0
I2029 On 04/02/2021 Bond Future			103.96478	103.96478	105.51744	105.51744				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 Bond Future			99.60586	99.60586	100.04986	100.04986				0.00	0	6,960
I2033 On 06/08/2020 Bond Future			101.40628	101.40628	101.85830	101.85830				0.00	0	0
I2033 On 05/11/2020 Bond Future			101.98124	101.98124	102.44107	102.44107				0.00	0	0
I2033 On 04/02/2021 Bond Future			103.80645	103.80645	104.27441	104.27441				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 Bond Future			115.56496	115.56496	116.37632	116.37632				0.00	0	10,897
I2038 On 06/08/2020 Bond Future			115.95867	115.95867	116.78478	116.78478				0.00	0	0
I2038 On 05/11/2020 Bond Future			118.01287	118.01287	118.85351	118.85351				0.00	0	0
I2038 On 04/02/2021 Bond Future			118.40494	118.40494	119.26029	119.26029				0.00	0	0
Total I2038 Future										0.00	0	10,897
Total For I2038										0.00	0	10,897
I2046 On 07/05/2020 Bond Future			103.65640	103.65640	105.88652	105.88652				0.00	0	14,000
I2046 On 06/08/2020 Bond Future			105.52998	105.52998	107.80044	107.80044				0.00	0	0
I2046 On 05/11/2020 Bond Future			105.60291	105.60291	107.91359	107.91359				0.00	0	0
I2046 On 04/02/2021 Bond Future			107.49268	107.49268	109.84457	109.84457				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 Bond Future			106.64913	106.64913	109.99449	109.99449				0.00	0	12,808
I2050 On 06/08/2020 Bond Future			106.69572	106.69572	110.10152	110.10152				0.00	0	0
I2050 On 05/11/2020 Bond Future			108.58583	108.58583	112.05197	112.05197				0.00	0	0
I2050 On 04/02/2021 Bond Future			108.60809	108.60809	112.13584	112.13584				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 Bond Future			8.21834	115.54362	8.03261	116.54931		6.50	723,765,235.68		6,264	87,159
R186 On 06/08/2020 Bond Future			8.27508	112.30073	8.07935	113.32428		6.50	0.00		0	1,870
R186 On 05/11/2020 Bond Future			8.33452	114.26370	8.12815	115.30501		5.79	0.00		0	0
R186 On 04/02/2021 Bond Future			8.40164	110.98045	8.18354	112.04002		5.93	0.00		0	0
Total R186 Future									723,765,235.68		6,264	89,029
R186 On 07/05/2020 Bond Future	8.08	Call			1,387.02000	1.38702	880,340	6.55		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
R186	On	07/05/2020	Bond Future	8.08	Put			1,129.32000	1.12932	1,628,330	6.55	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,417.17000	1.41717	903,400	6.56	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			1,105.18000	1.10518	1,597,100	6.56	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,357.42000	1.35742	857,820	6.55	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			1,154.03000	1.15403	1,660,120	6.55	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2,927.81000	2.92781	2,161,040	6.90	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			418.78000	0.41878	657,700	6.90	0.00	0	23,172
R186	On	07/05/2020	Bond Future	7.90	Call			911.23000	0.91123	531,860	6.45	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			1,636.37000	1.63637	2,262,690	6.45	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			2,767.88000	2.76788	3,580,660	6.30	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			380.19000	0.38019	187,280	6.30	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Put			715.76000	0.71576	1,079,020	6.69	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			2,052.79000	2.05279	1,410,360	6.69	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			4,890.00000	4.89000	3,974,060	7.37	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			135.49000	0.13549	225,240	7.37	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Call			2,412.11000	2.41211	1,840,600	6.63	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			1,519.05000	1.51905	1,971,090	6.63	0.00	0	3,150
R186	On	06/08/2020	Bond Future	8.37	Call			2,805.96000	2.80596	2,183,380	6.73	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			1,290.33000	1.29033	1,691,300	6.73	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			2,839.96000	2.83996	2,213,260	6.73	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			1,272.65000	1.27265	1,669,500	6.73	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			2,772.13000	2.77213	2,153,700	6.72	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			1,308.21000	1.30821	1,713,330	6.72	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			1,690.52000	1.69052	2,146,430	5.83	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			2,759.31000	2.75931	2,173,910	5.83	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			6,131.89000	6.13189	5,279,900	6.51	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			570.10000	0.57010	759,420	6.51	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			3,813.46000	3.81346	3,115,490	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			1,154.83000	1.15483	1,498,170	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			3,742.74000	3.74274	3,051,240	6.01	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			1,182.62000	1.18262	1,532,430	6.01	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			2,947.51000	2.94751	3,599,450	5.63	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,472.61000	1.47261	1,083,240	5.63	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			3,778.04000	3.77804	3,083,300	6.01	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,168.65000	1.16865	1,515,220	6.01	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call			2,465.99000	2.46599	1,956,360	5.89	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			2,581.13000	2.58113	3,131,070	5.89	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			2,491.77000	2.49177	1,978,810	5.90	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			2,557.98000	2.55798	3,104,590	5.90	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			2,440.78000	2.44078	1,934,470	5.89	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			2,604.87000	2.60487	3,158,130	5.89	0.00	0	0

Contract 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										723,765,235.68	6,264	128,351
R197 On 07/05/2020 Bond Future			308.01479	308.01479	309.78501	309.78501				0.00	0	2,507
R197 On 06/08/2020 Bond Future			305.78602	305.78602	307.58812	307.58812				0.00	0	0
R197 On 05/11/2020 Bond Future			311.20286	311.20286	313.03659	313.03659				0.00	0	0
R197 On 04/02/2021 Bond Future			308.77393	308.77393	310.63999	310.63999				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			224.89342	224.89342	225.97352	225.97352				0.00	0	8,502
R202 On 06/08/2020 Bond Future			224.81756	224.81756	225.91689	225.91689				0.00	0	0
R202 On 05/11/2020 Bond Future			228.80026	228.80026	229.91873	229.91873				0.00	0	0
R202 On 04/02/2021 Bond Future			228.64705	228.64705	229.78521	229.78521				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			6.21330	105.42996	6.15913	105.57077		2.30		489,405,874.32	4,642	65,229
R2023 On 06/08/2020 Bond Future			6.10273	107.30971	6.04274	107.45300		2.18		0.00	0	0
R2023 On 05/11/2020 Bond Future			5.98306	105.25705	5.91616	105.40269		1.96		0.00	0	0
R2023 On 04/02/2021 Bond Future			5.83544	107.11645	5.75973	107.26451		1.78		0.00	0	0
Total R2023 Future										489,405,874.32	4,642	65,229
R2023 On 07/05/2020 Bond Future	6.91	Put			37.34000	0.03734	42,980	2.98		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Call			1,919.63000	1.91963	1,784,880	2.96		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.89	Put			39.60000	0.03960	45,660	2.96		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Call			1,943.91000	1.94391	1,808,940	2.97		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.90	Put			38.46000	0.03846	44,300	2.97		0.00	0	0
R2023 On 07/05/2020 Bond Future	6.91	Call			1,968.22000	1.96822	1,833,050	2.98		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Call			2,963.16000	2.96316	2,827,290	2.83		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Put			57.41000	0.05741	64,830	2.83		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Call			2,920.24000	2.92024	2,784,760	2.83		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Put			60.64000	0.06064	68,450	2.83		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Call			2,941.68000	2.94168	2,806,010	2.83		0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Put			59.00000	0.05900	66,620	2.83		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.46	Put			48.96000	0.04896	55,900	2.44		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Call			3,364.66000	3.36466	3,225,800	2.44		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Put			47.79000	0.04779	54,570	2.44		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.45	Call			3,325.20000	3.32520	3,186,650	2.44		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.45	Put			50.16000	0.05016	57,250	2.44		0.00	0	0
R2023 On 05/11/2020 Bond Future	7.46	Call			3,344.91000	3.34491	3,206,210	2.44		0.00	0	0
R2023 On 04/02/2021 Bond Future	6.33	Call			1,470.13000	1.47013	1,363,140	1.95		0.00	0	0
R2023 On 04/02/2021 Bond Future	6.33	Put			361.59000	0.36159	402,660	1.95		0.00	0	0

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	6.34	Call			1,485.21000	1.48521	1,377,780	1.96	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			357.37000	0.35737	398,000	1.96	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			1,455.10000	1.45510	1,348,540	1.95	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			365.87000	0.36587	407,370	1.95	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												489,405,874.32	4,642	65,229
R2030	On	07/05/2020	Bond Future			9.26531	94.22559	9.08655	95.30337		9.82	256,105,153.62	2,718	82,396
R2030	On	06/08/2020	Bond Future			9.34986	91.89620	9.16376	92.99318		9.91	0.00	0	200
R2030	On	05/11/2020	Bond Future			9.43182	93.50240	9.23835	94.61843		9.08	0.00	0	0
R2030	On	04/02/2021	Bond Future			9.52187	91.14703	9.32033	92.28266		9.41	0.00	0	0
Total R2030 Future												256,105,153.62	2,718	82,596
R2030	On	07/05/2020	Bond Future	8.85	Call			874.46000	0.87446	518,510	9.43	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			4,229.66000	4.22966	5,174,170	9.09	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Call			1,858.59000	1.85859	1,264,510	9.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			1,232.86000	1.23286	1,716,560	9.77	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			2,611.12000	2.61112	3,379,600	9.35	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			993.25000	0.99325	602,870	9.49	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			2,135.72000	2.13572	2,823,120	9.49	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			2,326.26000	2.32626	3,048,090	9.43	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.79	Call			744.38000	0.74438	428,550	9.37	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			2,569.13000	2.56913	3,331,080	9.37	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			765.10000	0.76510	442,690	9.38	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			2,527.56000	2.52756	3,282,930	9.38	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			724.03000	0.72403	414,730	9.35	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			254.85000	0.25485	121,580	9.09	0.00	0	5,000
R2030	On	06/08/2020	Bond Future	9.10	Call			2,173.75000	2.17375	1,657,720	9.80	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			2,584.14000	2.58414	3,169,580	9.80	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			609.91000	0.60991	404,970	9.24	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			3,359.33000	3.35933	4,048,460	9.62	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			1,531.63000	1.53163	1,123,780	9.62	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			1,716.60000	1.71660	2,158,120	10.05	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			3,222.62000	3.22262	2,567,160	10.05	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			0.00000	0.00000	554,740	9.33	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Put			5,549.55000	5.54955	6,441,590	9.24	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			2,553.54000	2.55354	3,134,490	9.80	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,203.12000	2.20312	1,682,590	9.81	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			2,523.21000	2.52321	3,099,660	9.81	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			2,144.60000	2.14460	1,633,060	9.80	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Put			0.00000	0.00000	2,798,840	9.87	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			0.00000	0.00000	1,916,820	9.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	8.50	Put			0.00000	0.00000	5,706,770	9.33	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			5,014.59000	5.01459	4,247,770	9.65	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			1,490.42000	1.49042	1,839,630	9.65	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Call			1,777.89000	1.77789	1,365,780	8.82	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			7,469.23000	7.46923	8,420,860	8.41	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			530.89000	0.53089	366,490	8.41	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			4,048.69000	4.04869	4,756,400	8.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,486.96000	1.48696	1,123,520	8.73	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			2,822.46000	2.82246	3,385,660	9.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			2,773.89000	2.77389	2,221,060	9.07	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			7,569.77000	7.56977	6,654,160	10.14	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			830.09000	0.83009	594,610	8.48	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			4,012.23000	4.01223	4,716,150	8.82	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			801.89000	0.80189	572,640	8.46	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			3,394.53000	3.39453	4,029,880	8.94	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,231.83000	2.23183	1,751,150	8.94	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			5,841.61000	5.84161	5,020,760	9.90	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			1,754.35000	1.75435	1,346,030	8.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			4,505.18000	4.50518	5,257,770	8.73	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,098.76000	1.09876	807,260	8.58	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			3,426.81000	3.42681	4,065,990	8.93	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,204.99000	2.20499	1,728,140	8.93	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			7,149.99000	7.14999	6,256,300	10.14	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			756.59000	0.75659	957,010	10.14	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			6,222.75000	6.22275	7,109,530	8.46	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			2,401.37000	2.40137	2,905,440	9.18	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,310.56000	3.31056	2,694,980	9.18	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			2,376.87000	2.37687	2,877,320	9.18	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,244.91000	3.24491	2,636,580	9.17	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,221.08000	1.22108	1,516,260	9.90	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			5,339.45000	5.33945	6,163,980	8.58	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Call			4,046.11000	4.04611	3,357,230	9.36	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			1,917.74000	1.91774	2,344,890	9.36	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			6,125.85000	6.12585	7,006,400	8.48	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			2,426.07000	2.42607	2,933,770	9.17	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			864.90000	0.86490	1,087,240	10.14	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,277.66000	3.27766	2,665,700	9.18	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Call			2,875.56000	2.87556	2,354,120	9.35	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			3,792.15000	3.79215	4,406,340	9.35	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			2,903.31000	2.90331	2,378,670	9.36	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			3,762.39000	3.76239	4,373,380	9.36	0.00	0	0

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	9.15	Call			2,848.29000	2.84829	2,330,040	9.35	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			1,138.90000	1.13890	866,460	8.83	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			4,777.09000	4.77709	5,487,520	9.16	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			2,113.41000	2.11341	1,688,210	9.16	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			6,463.24000	6.46324	5,651,590	10.31	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			3,822.44000	3.82244	4,439,820	9.35	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			1,637.95000	1.63795	1,961,930	10.31	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.36	Put			6,809.79000	6.80979	7,672,980	8.83	0.00	0	0
Total R2030 Option												0.00	0	137,920
Total For R2030												256,105,153.62	2,718	220,516
R2032	On	07/05/2020	Bond Future			9.73438	90.60808	9.55608	91.76892		11.35	115,615,910.08	1,276	81,692
R2032	On	06/08/2020	Bond Future			9.82487	92.22356	9.63992	93.40505		10.96	0.00	0	300
R2032	On	05/11/2020	Bond Future			9.91826	89.67779	9.72644	90.87982		10.63	0.00	0	0
R2032	On	04/02/2021	Bond Future			10.01853	91.26151	9.81940	92.48457		10.58	0.00	0	0
Total R2032 Future												115,615,910.08	1,276	81,992
R2032	On	07/05/2020	Bond Future	9.30	Put			2,678.24000	2.67824	3,454,890	11.11	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			974.65000	0.97465	590,460	11.11	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.00	Put			4,156.79000	4.15679	5,123,880	10.64	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			401.36000	0.40136	207,610	10.64	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			1,906.88000	1.90688	2,539,140	11.35	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			1,537.51000	1.53751	1,008,930	11.35	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put			3,128.64000	3.12864	3,973,910	10.97	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call			747.92000	0.74792	432,350	10.97	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.17	Call			686.41000	0.68641	390,730	10.92	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.17	Put			3,271.60000	3.27160	4,136,760	10.92	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			1,668.78000	1.66878	1,110,990	11.40	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put			1,774.48000	1.77448	2,377,530	11.40	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	8.82	Put			5,221.86000	5.22186	6,271,740	10.37	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call			205.47000	0.20547	94,510	10.37	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call			706.58000	0.70658	404,310	10.94	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,223.54000	3.22354	4,082,110	10.94	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			726.99000	0.72699	418,110	10.95	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,175.80000	3.17580	4,027,760	10.95	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,187.58000	3.18758	3,860,160	10.71	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,023.92000	2.02392	1,524,650	10.69	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,259.54000	3.25954	3,941,760	10.69	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			597.33000	0.59733	393,250	9.95	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			3,877.71000	3.87771	4,636,850	10.52	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			1,583.17000	1.58317	1,160,820	10.52	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			2,053.42000	2.05342	1,549,330	10.70	0.00	0	0

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	9.46	Put			3,223.41000	3.22341	3,900,810	10.70	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,083.16000	2.08316	1,574,250	10.71	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			3,603.08000	3.60308	2,890,260	11.11	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			1,884.88000	1.88488	2,353,550	11.11	0.00	0	800
R2032	On	06/08/2020	Bond Future	8.79	Put			6,310.22000	6.31022	7,287,630	9.95	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			5,472.24000	5.47224	6,315,050	10.08	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1,455.94000	1.45594	1,096,720	10.08	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,117.28000	1.11728	821,650	9.93	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			4,110.47000	4.11047	4,822,470	10.38	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,273.83000	2.27383	1,783,800	10.38	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			8,789.44000	8.78944	7,782,870	11.83	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			3,043.97000	3.04397	3,628,750	10.64	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,289.42000	3.28942	2,668,280	10.65	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,014.52000	3.01452	3,595,410	10.65	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,222.49000	3.22249	2,609,130	10.63	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			854.17000	0.85417	1,068,750	11.83	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			6,283.83000	6.28383	7,190,230	9.93	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			3,513.79000	3.51379	4,157,680	10.52	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			2,773.27000	2.77327	2,215,130	10.52	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			8,382.50000	8.38250	7,395,050	11.83	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,073.66000	3.07366	3,662,330	10.63	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			758.52000	0.75852	953,980	11.83	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,255.87000	3.25587	2,638,620	10.64	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			3,142.98000	3.14298	2,587,800	10.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			4,390.90000	4.39090	5,058,780	10.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			3,172.15000	3.17215	2,613,640	10.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			4,356.93000	4.35693	5,021,480	10.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			7,923.81000	7.92381	8,861,730	9.92	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			1,220.92000	1.22092	935,780	9.92	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			5,618.07000	5.61807	6,396,740	10.27	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			2,252.57000	2.25257	1,808,180	10.27	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.61	Call			3,113.60000	3.11360	2,561,770	10.49	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			4,424.72000	4.42472	5,095,950	10.49	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			7,609.75000	7.60975	6,710,100	11.60	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			1,688.36000	1.68836	2,011,770	11.60	0.00	0	800
Total R2032 Option												0.00	0	55,800
Total For R2032												115,615,910.08	1,276	137,792
R2035	On	07/05/2020	Bond Future			10.08948	92.51616	9.93190	93.64271		12.44	0.00	0	118,207
R2035	On	06/08/2020	Bond Future			10.18131	94.16567	10.01816	95.31226		11.99	0.00	0	410
R2035	On	05/11/2020	Bond Future			10.27884	91.31283	10.10997	92.47933		11.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	04/02/2021	Bond Future			10.38504	92.92560	10.20996	94.11259		11.75	0.00	0	0
Total R2035 Future												0.00	0	118,617
R2035	On	07/05/2020	Bond Future	9.48	Call			604.03000	0.60403	352,010	11.52	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			3,950.22000	3.95022	4,824,750	11.52	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			623.66000	0.62366	365,370	11.54	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			3,893.90000	3.89390	4,762,160	11.54	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			584.93000	0.58493	339,090	11.50	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			154.06000	0.15406	72,470	11.00	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			2,610.11000	2.61011	3,299,700	12.08	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			1,284.10000	1.28410	847,140	12.08	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			6,002.29000	6.00229	5,018,900	13.89	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			367.95000	0.36795	511,110	13.89	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			1,376.22000	1.37622	917,930	12.12	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			5,868.14000	5.86814	6,891,480	11.02	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			202.01000	0.20201	98,800	11.02	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			4,974.40000	4.97440	4,049,800	13.49	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			535.14000	0.53514	737,090	13.49	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			6,373.24000	6.37324	7,418,200	11.00	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,007.16000	4.00716	4,887,870	11.50	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Put			3,566.54000	3.56654	4,396,000	11.66	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Call			750.16000	0.75016	453,070	11.66	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			2,199.51000	2.19951	2,817,780	12.22	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			1,605.91000	1.60591	1,097,630	12.22	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			2,481.62000	2.48162	3,149,880	12.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Put			7,511.05000	7.51105	8,477,720	10.79	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			567.15000	0.56715	387,230	10.79	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.67	Put			4,331.45000	4.33145	5,053,220	11.63	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			1,812.55000	1.81255	1,387,730	11.63	0.00	0	500
R2035	On	06/08/2020	Bond Future	10.45	Call			4,767.12000	4.76712	4,004,580	12.56	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			1,777.65000	1.77765	2,161,700	12.56	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			8,107.01000	8.10701	9,103,980	10.65	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			449.68000	0.44968	300,060	10.65	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			9,929.77000	9.92977	10,985,010	10.65	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			251.37000	0.25137	160,020	10.65	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			2,604.51000	2.60451	2,064,710	11.91	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,304.64000	3.30464	3,911,430	11.91	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			2,639.15000	2.63915	2,094,800	11.92	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,267.59000	3.26759	3,869,830	11.92	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			2,569.87000	2.56987	2,034,640	11.90	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,341.76000	3.34176	3,953,120	11.90	0.00	0	0

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	10.34	Call			4,391.32000	4.39132	3,711,720	11.85	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			2,807.74000	2.80774	3,294,640	11.85	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			4,311.07000	4.31107	3,638,530	11.83	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			2,863.57000	2.86357	3,357,530	11.83	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			4,351.27000	4.35127	3,675,190	11.84	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			2,835.69000	2.83569	3,326,110	11.84	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			3,634.84000	3.63484	3,076,510	11.60	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			4,809.23000	4.80923	5,437,890	11.60	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			3,970.52000	3.97052	3,380,410	11.67	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			4,451.27000	4.45127	5,048,150	11.67	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			8,081.30000	8.08130	7,219,850	12.68	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			2,028.65000	2.02865	2,354,190	12.68	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			3,667.68000	3.66768	3,106,150	11.61	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			4,772.36000	4.77236	5,397,820	11.61	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			3,700.66000	3.70066	3,135,940	11.61	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			4,735.71000	4.73571	5,357,980	11.61	0.00	0	0
Total R2035 Option												0.00	0	71,151
Total For R2035												0.00	0	189,768
R2037	On	07/05/2020	Bond Future			10.29943	88.14327	10.14704	89.22618		13.25	0.00	0	72,614
R2037	On	06/08/2020	Bond Future			10.39814	85.45491	10.24039	86.55712		13.41	0.00	0	300
R2037	On	05/11/2020	Bond Future			10.49326	86.94837	10.33023	88.06973		12.56	0.00	0	0
R2037	On	04/02/2021	Bond Future			10.59594	84.22673	10.42718	85.36778		13.17	0.00	0	0
Total R2037 Future												0.00	0	72,914
R2037	On	07/05/2020	Bond Future	9.59	Call			435.45000	0.43545	246,160	11.96	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,574.30000	4.57430	5,467,920	11.96	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			2,478.73000	2.47873	3,110,930	12.87	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			1,414.13000	1.41413	963,420	12.87	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			3,927.17000	3.92717	4,758,110	12.20	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			628.74000	0.62874	376,770	12.20	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.60	Call			451.06000	0.45106	256,420	11.98	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,513.03000	4.51303	5,401,300	11.98	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			467.07000	0.46707	266,990	12.00	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,452.25000	4.45225	5,335,080	12.00	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,509.46000	4.50946	5,210,120	12.92	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			1,789.79000	1.78979	1,383,860	12.93	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,463.71000	4.46371	5,159,990	12.93	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			1,818.20000	1.81820	1,407,900	12.95	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,418.30000	4.41830	5,110,210	12.95	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			1,761.64000	1.76164	1,360,090	12.92	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			3,106.49000	3.10649	2,581,380	12.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	05/11/2020	Bond Future	10.18	Put			4,159.71000	4.15971	4,755,960	12.49	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			3,139.83000	3.13983	2,611,160	12.50	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,122.34000	4.12234	4,715,030	12.50	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			3,073.04000	3.07304	2,551,520	12.48	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,197.06000	4.19706	4,796,900	12.48	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			4,788.28000	4.78828	5,379,550	12.99	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Call			3,807.13000	3.80713	3,254,330	13.00	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put			4,751.90000	4.75190	5,340,150	13.00	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			3,741.07000	3.74107	3,194,310	12.99	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			4,824.89000	4.82489	5,419,180	12.99	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Call			3,774.03000	3.77403	3,224,250	12.99	0.00	0	0
Total R2037 Option												0.00	0	15,000
Total For R2037												0.00	0	87,914
R2040	On	07/05/2020	Bond Future			10.37846	91.01800	10.24144	92.06371		13.71	0.00	0	47,711
R2040	On	06/08/2020	Bond Future			10.47561	88.13030	10.33383	89.19464		13.90	0.00	0	600
R2040	On	05/11/2020	Bond Future			10.56902	89.67056	10.42256	90.75341		13.02	0.00	0	0
R2040	On	04/02/2021	Bond Future			10.66968	86.74649	10.51815	87.84830		13.70	0.00	0	0
Total R2040 Future												0.00	0	48,311
R2040	On	07/05/2020	Bond Future	9.74	Call			579.70000	0.57970	357,420	12.71	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			3,118.90000	3.11890	3,780,230	13.31	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			234.69000	0.23469	127,020	12.16	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.73	Put			4,642.37000	4.64237	5,471,400	12.69	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Put			3,914.73000	3.91473	4,672,800	12.96	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Call			816.81000	0.81681	529,170	12.96	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.15	Put			2,432.52000	2.43252	2,995,600	13.55	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.15	Call			1,723.69000	1.72369	1,241,060	13.55	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	9.74	Put			4,578.70000	4.57870	5,402,130	12.71	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			598.95000	0.59895	371,030	12.73	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,515.47000	4.51547	5,333,260	12.73	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			560.77000	0.56077	344,090	12.69	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			1,227.87000	1.22787	843,490	13.31	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.50	Put			6,248.13000	6.24813	7,186,170	12.16	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			4,447.29000	4.44729	5,079,740	13.65	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			2,111.87000	2.11187	1,688,420	13.62	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			4,541.88000	4.54188	5,182,770	13.62	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			938.52000	0.93852	700,200	12.90	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put			4,308.20000	4.30820	4,927,960	13.68	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			2,272.33000	2.27233	1,827,750	13.68	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.03	Call			2,143.43000	2.14343	1,715,760	13.64	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			4,494.40000	4.49440	5,131,070	13.64	0.00	0	0

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	06/08/2020	Bond Future	10.04	Call			2,175.26000	2.17526	1,743,370	13.65	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Call			5,269.95000	5.26995	4,546,350	14.73	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			1,916.77000	1.91677	2,257,510	14.73	0.00	0	800
R2040	On	06/08/2020	Bond Future	9.57	Put			7,040.09000	7.04009	7,866,110	12.90	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			3,444.22000	3.44422	2,916,530	12.85	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			4,215.25000	4.21525	4,770,410	12.85	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			3,371.29000	3.37129	2,850,600	12.83	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			4,293.92000	4.29392	4,856,080	12.83	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Put			7,026.55000	7.02655	7,792,600	12.15	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			1,606.42000	1.60642	1,289,620	12.15	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			8,429.71000	8.42971	9,273,380	11.85	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,093.61000	1.09361	854,430	11.85	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			3,407.81000	3.40781	2,883,610	12.84	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			4,254.59000	4.25459	4,813,240	12.84	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Call			9,877.87000	9.87787	8,985,290	14.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			1,104.18000	1.10418	1,294,450	14.48	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			5,605.38000	5.60538	6,274,920	12.49	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			2,359.00000	2.35900	1,945,690	12.49	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			8,895.57000	8.89557	8,041,970	14.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,400.26000	1.40026	1,629,510	14.48	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			4,577.32000	4.57732	5,164,180	12.76	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			3,120.87000	3.12087	2,624,880	12.76	0.00	0	2,000
R2040	On	04/02/2021	Bond Future	10.40	Put			5,041.63000	5.04163	5,598,290	13.62	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			4,202.90000	4.20290	3,654,850	13.62	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			5,002.95000	5.00295	5,556,710	13.62	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			4,239.26000	4.23926	3,688,300	13.63	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			4,964.85000	4.96485	5,515,700	13.63	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			1,733.69000	1.73369	1,976,030	14.96	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.57	Put			9,150.79000	9.15079	9,952,670	12.86	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			1,725.72000	1.72572	1,425,790	12.86	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			6,451.63000	6.45163	7,106,190	13.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			3,059.87000	3.05987	2,612,620	13.32	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			4,167.02000	4.16702	3,621,870	13.62	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Call			10,024.44000	10.02444	9,164,970	14.96	0.00	0	0
Total R2040 Option												0.00	0	37,080
Total For R2040												0.00	0	85,391
R2044	On	07/05/2020	Bond Future			10.46213	87.51626	10.32513	88.57014		14.46	2,450,455.28	28	78,374
R2044	On	06/08/2020	Bond Future			10.55717	84.69141	10.41548	85.76407		14.68	0.00	0	500
R2044	On	05/11/2020	Bond Future			10.64840	86.17158	10.50211	87.26287		13.75	0.00	0	0
R2044	On	04/02/2021	Bond Future			10.74652	83.31089	10.59524	84.42131		14.48	0.00	0	0

Contract 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 Future										2,450,455.28	28	78,874
R2044 On 07/05/2020 Bond Future	9.80	Call			568.10000	0.56810	350,750	13.55		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Put			4,817.40000	4.81740	5,653,930	13.55		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Call			587.19000	0.58719	364,250	13.58		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Put			4,752.34000	4.75234	5,583,280	13.58		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Call			549.54000	0.54954	337,690	13.53		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			4,883.12000	4.88312	5,725,150	13.53		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Put			7,422.23000	7.42223	8,405,570	12.81		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Call			143.88000	0.14388	73,340	12.81		0.00	0	129
R2044 On 07/05/2020 Bond Future	9.97	Put			3,787.61000	3.78761	4,522,210	13.98		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.97	Call			951.47000	0.95147	632,190	13.98		0.00	0	129
R2044 On 07/05/2020 Bond Future	10.81	Call			4,504.88000	4.50488	3,695,540	15.66		0.00	0	0
R2044 On 07/05/2020 Bond Future	10.81	Put			870.46000	0.87046	1,115,000	15.66		0.00	0	129
R2044 On 07/05/2020 Bond Future	9.33	Put			8,441.59000	8.44159	9,450,520	12.76		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Call			86.12000	0.08612	41,170	12.76		0.00	0	100
R2044 On 07/05/2020 Bond Future	9.98	Put			3,732.20000	3.73220	4,460,420	14.00		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.98	Call			978.05000	0.97805	652,390	14.00		0.00	0	100
R2044 On 07/05/2020 Bond Future	11.09	Call			6,126.43000	6.12643	5,221,810	16.38		0.00	0	0
R2044 On 07/05/2020 Bond Future	11.09	Put			509.86000	0.50986	659,120	16.38		0.00	0	100
R2044 On 07/05/2020 Bond Future	9.26	Put			9,055.70000	9.05570	10,075,810	12.73		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Call			62.49000	0.06249	28,720	12.73		0.00	0	556
R2044 On 07/05/2020 Bond Future	9.91	Put			4,132.29000	4.13229	4,904,360	13.83		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.91	Call			801.60000	0.80160	519,790	13.83		0.00	0	556
R2044 On 07/05/2020 Bond Future	11.02	Call			5,712.82000	5.71282	4,828,510	16.21		0.00	0	0
R2044 On 07/05/2020 Bond Future	11.02	Put			584.12000	0.58412	753,690	16.21		0.00	0	556
R2044 On 06/08/2020 Bond Future	9.01	Call			200.18000	0.20018	132,470	13.02		0.00	0	140
R2044 On 06/08/2020 Bond Future	9.66	Put			7,045.39000	7.04539	7,880,450	13.33		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.66	Call			921.29000	0.92129	683,690	13.33		0.00	0	140
R2044 On 06/08/2020 Bond Future	10.93	Call			5,554.44000	5.55444	4,804,530	15.34		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.87	Put			5,761.32000	5.76132	6,509,810	13.72		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.88	Call			1,437.49000	1.43749	1,109,020	13.74		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.88	Put			5,704.87000	5.70487	6,449,060	13.74		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Call			1,384.79000	1.38479	1,064,900	13.70		0.00	0	0
R2044 On 06/08/2020 Bond Future	11.09	Put			1,466.65000	1.46665	1,742,070	15.66		0.00	0	602
R2044 On 06/08/2020 Bond Future	9.01	Put			12,194.71000	12.19471	13,199,660	13.02		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.98	Put			5,162.08000	5.16208	5,862,890	13.92		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.98	Call			1,718.20000	1.71820	1,346,350	13.92		0.00	0	602
R2044 On 06/08/2020 Bond Future	11.09	Call			6,376.75000	6.37675	5,579,510	15.66		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Put			5,818.38000	5.81838	6,571,150	13.70		0.00	0	0
R2044 On 06/08/2020 Bond Future	10.93	Put			1,765.09000	1.76509	2,087,840	15.34		0.00	0	140

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	9.87	Call			1,410.90000	1.41090	1,086,730	13.72	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			9,227.34000	9.22734	10,160,840	13.02	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			467.59000	0.46759	328,430	13.02	0.00	0	602
R2044	On	05/11/2020	Bond Future	11.06	Call			6,364.09000	6.36409	5,622,850	14.49	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			2,325.84000	2.32584	2,675,890	14.49	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Put			2,105.44000	2.10544	2,427,260	14.68	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			8,213.06000	8.21306	7,384,760	15.16	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			1,672.72000	1.67272	1,935,710	15.16	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			7,701.96000	7.70196	8,501,170	12.82	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			2,098.39000	2.09839	1,717,900	13.15	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			14,280.45000	14.28045	15,286,390	12.51	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			314.11000	0.31411	228,760	12.51	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			6,015.87000	6.01587	6,708,620	13.21	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			755.83000	0.75583	578,040	12.51	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			6,901.64000	6.90164	6,132,170	14.68	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			693.78000	0.69378	527,980	12.51	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			6,328.27000	6.32827	7,042,670	13.14	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,069.53000	2.06953	1,692,640	13.14	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			7,957.36000	7.95736	7,139,530	15.07	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			1,443.44000	1.44344	1,151,360	12.82	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,275.38000	6.27538	6,986,180	13.15	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			4,500.56000	4.50056	5,074,990	13.59	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			3,376.53000	3.37653	2,856,170	13.60	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			4,459.64000	4.45964	5,030,570	13.60	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			3,304.39000	3.30439	2,791,060	13.58	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			2,245.78000	2.24578	1,847,240	13.21	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			10,724.50000	10.72450	11,649,990	12.51	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Put			5,914.04000	5.91404	6,599,580	13.24	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			2,305.85000	2.30585	1,900,100	13.24	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			10,334.95000	10.33495	11,248,450	12.51	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			4,541.78000	4.54178	5,119,740	13.58	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			1,747.36000	1.74736	2,020,820	15.07	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			3,340.37000	3.34037	2,823,510	13.59	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			3,889.01000	3.88901	4,346,160	14.82	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.36	Call			3,840.53000	3.84053	3,322,900	14.35	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			5,617.31000	5.61731	6,210,100	14.35	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Put			7,106.99000	7.10699	7,795,660	14.06	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			2,811.07000	2.81107	2,389,320	14.06	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			5,673.35000	5.67335	5,020,080	14.82	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			3,805.98000	3.80598	3,291,310	14.34	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			5,659.67000	5.65967	6,255,420	14.34	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2021	Bond Future	10.29	Call			3,601.56000	3.60156	3,104,730	14.29	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			5,919.15000	5.91915	6,532,740	14.29	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			9,254.80000	9.25480	10,056,140	13.68	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			1,805.39000	1.80539	1,496,310	13.68	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.37	Call			3,875.23000	3.87523	3,354,640	14.36	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			5,575.21000	5.57521	6,165,040	14.36	0.00	0	0
Total R2044 Option												0.00	0	18,150
Total For R2044												2,450,455.28	28	97,024
R2048	On	07/05/2020	Bond Future			10.44156	86.47955	10.30459	87.56084		14.91	13,836,728.00	160	91,445
R2048	On	06/08/2020	Bond Future			10.52870	88.02136	10.38718	89.12198		14.39	0.00	0	400
R2048	On	05/11/2020	Bond Future			10.62006	85.12449	10.47389	86.24421		14.18	0.00	0	0
R2048	On	04/02/2021	Bond Future			10.71867	86.62791	10.56745	87.76733		14.19	0.00	0	0
Total R2048 Future												13,836,728.00	160	91,845
R2048	On	07/05/2020	Bond Future	9.78	Call			566.10000	0.56610	346,940	13.92	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			4,939.31000	4.93931	5,801,440	13.92	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			585.51000	0.58551	360,590	13.94	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			4,871.75000	4.87175	5,728,120	13.94	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			547.22000	0.54722	333,750	13.89	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			5,007.53000	5.00753	5,875,350	13.89	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			1,749.34000	1.74934	1,257,050	14.82	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			2,591.40000	2.59140	3,180,400	14.82	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			4,094.57000	4.09457	3,303,000	15.85	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			1,037.13000	1.03713	1,326,850	15.85	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			5,573.88000	5.57388	6,484,620	13.69	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			411.45000	0.41145	240,900	13.69	0.00	0	300
R2048	On	06/08/2020	Bond Future	9.25	Put			10,214.96000	10.21496	11,198,040	12.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			378.27000	0.37827	260,730	12.76	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			12,462.75000	12.46275	13,495,170	12.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			200.10000	0.20010	131,900	12.76	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			2,519.39000	2.51939	2,033,410	13.99	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,095.53000	4.09553	4,710,170	13.99	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			2,556.11000	2.55611	2,065,620	14.00	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,051.09000	4.05109	4,661,220	14.00	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			2,483.17000	2.48317	2,001,690	13.97	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,140.59000	4.14059	4,759,730	13.97	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			2,417.02000	2.41702	1,991,990	13.65	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			5,900.47000	5.90047	6,595,160	13.65	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			2,354.36000	2.35436	1,936,830	13.63	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			6,004.38000	6.00438	6,706,570	13.63	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			2,385.58000	2.38558	1,964,300	13.64	0.00	0	0

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	05/11/2020	Bond Future	10.03	Put			5,952.24000	5.95224	6,650,680	13.64	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			4,440.16000	4.44016	3,865,930	14.17	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			5,111.71000	5.11171	5,676,900	14.17	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			4,365.04000	4.36504	3,796,810	14.16	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			5,191.50000	5.19150	5,762,690	14.16	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			4,402.69000	4.40269	3,831,460	14.16	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			5,151.63000	5.15163	5,719,820	14.16	0.00	0	0
Total R2048 Option												0.00	0	24,540
Total For R2048												13,836,728.00	160	116,385
R208	On	07/05/2020	Bond Future			5.87740	101.50811	5.91020	101.48001		0.49	0.00	0	17,475
R208	On	06/08/2020	Bond Future			5.35953	103.31791	5.40560	103.28929		0.39	0.00	0	0
R208	On	05/11/2020	Bond Future			4.20610	101.72220	4.28174	101.69296		0.22	0.00	0	0
Total R208 Future												0.00	0	17,475
R208	On	07/05/2020	Bond Future	4.81	Call			0.00000	0.00000	0,000	0.59	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			949.34000	0.94934	921,240	0.59	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.00000	0.00000	0,000	0.59	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			940.65000	0.94065	912,550	0.59	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.00000	0.00000	0,000	0.60	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			958.04000	0.95804	929,940	0.60	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			174.46000	0.17446	191,770	0.45	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			78.63000	0.07863	67,320	0.45	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			178.86000	0.17886	196,370	0.45	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			76.83000	0.07683	65,720	0.45	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			170.11000	0.17011	187,200	0.45	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			80.48000	0.08048	68,950	0.45	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			27.96000	0.02796	21,940	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			219.35000	0.21935	242,710	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			27.16000	0.02716	21,280	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			222.65000	0.22265	246,110	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			26.61000	0.02661	20,830	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			216.30000	0.21630	239,520	0.28	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	17,475
R209	On	07/05/2020	Bond Future			10.15226	70.23808	10.01025	71.09962		14.54	0.00	0	69,389
R209	On	06/08/2020	Bond Future			10.23919	71.49035	10.09260	72.36726		14.14	0.00	0	200
R209	On	05/11/2020	Bond Future			10.32796	69.59015	10.17669	70.48229		13.64	0.00	0	0
R209	On	04/02/2021	Bond Future			10.42214	70.81909	10.26592	71.72693		13.64	0.00	0	0
Total R209 Future												0.00	0	69,589
R209	On	07/05/2020	Bond Future	9.45	Put			3,994.53000	3.99453	4,684,870	13.70	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Call			454.58000	0.45458	279,290	13.71	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/05/2020	Bond Future	9.46	Put			3,942.40000	3.94240	4,628,650	13.71	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			468.49000	0.46849	289,030	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,890.73000	3.89073	4,572,810	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			441.05000	0.44105	269,850	13.70	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	13.01	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			37,057.40000	37.05740	37,934,310	13.01	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	13.01	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			36,949.07000	36.94907	37,825,980	13.01	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	13.01	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			37,165.88000	37.16588	38,042,790	13.01	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			2,625.48000	2.62548	2,207,860	13.40	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,627.94000	3.62794	4,102,460	13.40	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			2,653.80000	2.65380	2,233,340	13.41	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,595.54000	3.59554	4,067,220	13.41	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			2,597.32000	2.59732	2,182,540	13.39	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,660.57000	3.66057	4,137,930	13.39	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			3,281.56000	3.28156	2,841,460	13.51	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			4,204.96000	4.20496	4,672,700	13.51	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			3,310.09000	3.31009	2,867,620	13.52	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			4,173.74000	4.17374	4,639,110	13.52	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			3,253.14000	3.25314	2,815,410	13.50	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			4,236.36000	4.23636	4,706,470	13.50	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												0.00	0	69,589
R210	On	07/05/2020	Bond Future			187.29643	187.29643	187.29735	187.29735			0.00	0	1,935
R210	On	06/08/2020	Bond Future			190.68184	190.68184	190.68273	190.68273			0.00	0	0
R210	On	05/11/2020	Bond Future			191.33645	191.33645	191.33720	191.33720			0.00	0	0
R210	On	04/02/2021	Bond Future			194.76063	194.76063	194.76113	194.76113			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			164.50318	164.50318	165.35131	165.35131			0.00	0	6,719
R212	On	06/08/2020	Bond Future			165.18086	165.18086	166.04426	166.04426			0.00	0	0
R212	On	05/11/2020	Bond Future			168.10703	168.10703	168.98551	168.98551			0.00	0	0
R212	On	04/02/2021	Bond Future			168.78596	168.78596	169.67989	169.67989			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			9.51253	84.64882	9.33418	85.71003		11.08	45,964,309.26	543	15,444
R213	On	06/08/2020	Bond Future			9.59333	86.15808	9.40836	87.23814		10.75	0.00	0	300
R213	On	05/11/2020	Bond Future			9.68081	84.11577	9.48897	85.21468		10.27	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
R213	On	04/02/2021	Bond Future			9.77698	85.60162	9.57769	86.71977		10.22	0.00	0	0
Total R213 Future												45,964,309.26	543	15,744
R213	On	07/05/2020	Bond Future	9.02	Call			775.13000	0.77513	459,100	10.86	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			2,688.38000	2.68838	3,433,560	10.86	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			735.95000	0.73595	432,050	10.84	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			2,772.92000	2.77292	3,530,230	10.84	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			755.31000	0.75531	445,380	10.85	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			2,730.39000	2.73039	3,481,670	10.85	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			2,697.70000	2.69770	3,280,830	10.60	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,059.40000	2.05940	1,571,170	10.58	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			2,760.25000	2.76025	3,352,080	10.58	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,087.50000	2.08750	1,594,920	10.59	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			2,728.84000	2.72884	3,316,320	10.59	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,115.81000	2.11581	1,618,880	10.60	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			2,582.76000	2.58276	3,094,320	10.34	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			3,195.65000	3.19565	2,604,780	10.35	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			2,557.32000	2.55732	3,065,360	10.35	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			3,227.60000	3.22760	2,633,200	10.36	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			2,532.09000	2.53209	3,036,600	10.36	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			3,163.86000	3.16386	2,576,510	10.34	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			2,873.18000	2.87318	2,363,660	10.15	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			3,944.44000	3.94444	4,553,070	10.15	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			2,900.34000	2.90034	2,387,740	10.15	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			3,914.07000	3.91407	4,519,620	10.15	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			2,927.63000	2.92763	2,411,960	10.16	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			3,883.89000	3.88389	4,486,370	10.16	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												45,964,309.26	543	15,744
R214	On	07/05/2020	Bond Future			10.32935	68.77103	10.19248	69.63470		15.60	36,654,958.99	533	18,901
R214	On	06/08/2020	Bond Future			10.41286	69.99718	10.27169	70.87619		15.13	0.00	0	300
R214	On	05/11/2020	Bond Future			10.50060	67.92578	10.35502	68.82015		14.71	0.00	0	0
R214	On	04/02/2021	Bond Future			10.59520	69.12555	10.44489	70.03555		14.71	0.00	0	0
Total R214 Future												36,654,958.99	533	19,201
R214	On	07/05/2020	Bond Future	9.76	Call			657.02000	0.65702	428,140	14.71	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,504.19000	3.50419	4,138,980	14.71	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			675.80000	0.67580	442,080	14.73	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,455.04000	3.45504	4,084,990	14.73	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			638.58000	0.63858	414,500	14.69	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,553.78000	3.55378	4,193,370	14.69	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			6,163.45000	6.16345	6,957,390	14.22	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	07/05/2020	Bond Future	9.31	Call			151.29000	0.15129	81,560	14.22	50,159.40	615	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			2,813.98000	2.81398	3,373,290	15.02	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			975.16000	0.97516	670,800	15.02	412,542.00	615	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			3,628.29000	3.62829	2,971,110	16.43	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			748.54000	0.74854	955,030	16.43	587,343.45	615	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			1,909.99000	1.90999	1,545,700	14.81	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			3,785.00000	3.78500	4,299,720	14.81	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			1,937.17000	1.93717	1,569,490	14.83	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			3,746.56000	3.74656	4,257,890	14.83	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			1,883.00000	1.88300	1,522,110	14.80	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			3,823.73000	3.82373	4,341,850	14.80	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			2,997.65000	2.99765	2,556,590	14.71	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			3,654.68000	3.65468	4,107,990	14.71	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,028.45000	3.02845	2,584,610	14.72	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			3,622.49000	3.62249	4,073,020	14.72	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			2,967.45000	2.96745	2,529,150	14.70	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			3,687.57000	3.68757	4,143,640	14.70	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			3,537.76000	3.53776	3,085,820	14.54	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			4,308.97000	4.30897	4,767,030	14.54	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			3,567.98000	3.56798	3,113,680	14.55	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			4,276.92000	4.27692	4,732,620	14.55	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			3,507.92000	3.50792	3,058,350	14.54	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			4,341.48000	4.34148	4,801,910	14.54	0.00	0	0
Total R214 Option												1,050,044.85	1,845	3,750
Total For R214												37,705,003.84	2,378	22,951
Total for Bond												1,684,848,670.08	18,009	1,329,605
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/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
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R197 Future									0.00	0	0
Total For R197									0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R202 Future									0.00	0	0
Total For R202									0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2023 Future									0.00	0	0
Total For R2023									0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2030 Future									0.00	0	0
Total For R2030									0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2032 Future									0.00	0	0
Total For R2032									0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2035 Future									0.00	0	0
Total For R2035									0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2037 Future									0.00	0	0
Total For R2037									0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2040 Future									0.00	0	0
Total For R2040									0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2044 Future									0.00	0	0
Total For R2044									0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R2048 Future									0.00	0	0
Total For R2048									0.00	0	0
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

Contract 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 R208/R204									0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R208/R207 Future									0.00	0	0
Total For R208/R207									0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000			0.00	0	0
Total R209 Future									0.00	0	0
Total For R209									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R186 Future									0.00	0	0
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
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			700.53200	700.53200	707.83400	707.83400			14,010,640.00	2	1,178

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/08/2020	GOVI			712.88800	712.88800	720.31800	720.31800			0.00	0	0
GOVI	On	05/11/2020	GOVI			725.49200	725.49200	733.05000	733.05000			0.00	0	0
GOVI	On	04/02/2021	GOVI			738.31700	738.31700	746.00600	746.00600			0.00	0	0
Total GOVI Future												14,010,640.00	2	1,178
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			121,560.00000	12.15600	194,580,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	07/05/2020	GOVI	720.00	Put			121,660.00000	12.16600	194,680,000		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			121,460.00000	12.14600	194,480,000		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			78,120.00000	7.81200	152,420,000		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			78,220.00000	7.82200	152,520,000		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			78,020.00000	7.80200	152,320,000		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			47,900.00000	4.79000	123,480,000		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			48,000.00000	4.80000	123,580,000		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			47,800.00000	4.78000	123,380,000		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			49,440.00000	4.94400	126,330,000		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			49,540.00000	4.95400	126,430,000		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			49,340.00000	4.93400	126,230,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												14,010,640.00	2	1,178
Total for GOVI												14,010,640.00	2	1,178
AL37	On	07/05/2020	Index Future			698.55400	698.55400	704.41900	704.41900			0.00	0	0
AL37	On	06/08/2020	Index Future			710.87600	710.87600	716.84300	716.84300			0.00	0	0
AL37	On	05/11/2020	Index Future			723.44300	723.44300	729.51400	729.51400			0.00	0	0
AL37	On	04/02/2021	Index Future			736.23200	736.23200	742.40600	742.40600			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			795.95400	795.95400	805.25800	805.25800			0.00	0	0
AL7T	On	06/08/2020	Index Future			809.99300	809.99300	819.46100	819.46100			0.00	0	0
AL7T	On	05/11/2020	Index Future			824.31300	824.31300	833.94500	833.94500			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AL7T On 04/02/2021 Index Future			838.88500	838.88500	848.68400	848.68400				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			708.62700	708.62700	715.90200	715.90200				0.00	0	222
ALBI On 06/08/2020 Index Future			721.12500	721.12500	728.52900	728.52900				0.00	0	0
ALBI On 05/11/2020 Index Future			733.87400	733.87400	741.40600	741.40600				0.00	0	0
ALBI On 04/02/2021 Index Future			746.84700	746.84700	754.50900	754.50900				0.00	0	0
Total ALBI Future										0.00	0	222
Total For ALBI										0.00	0	222
IGOV On 07/05/2020 Index Future			259.23300	259.23300	261.75000	261.75000				0.00	0	1,007
IGOV On 06/08/2020 Index Future			263.86800	263.86800	266.43100	266.43100				0.00	0	0
IGOV On 05/11/2020 Index Future			268.59500	268.59500	271.20300	271.20300				0.00	0	0
IGOV On 04/02/2021 Index Future			273.40400	273.40400	276.05700	276.05700				0.00	0	0
Total IGOV Future										0.00	0	1,007
Total For IGOV										0.00	0	1,007
Total for Index										0.00	0	1,229
5Y STN On 21/12/2021 Interest Rate Swap			94.45000	94.45000	94.38000	94.38000				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 :										1,698,859,310.08	18,011	1,332,063
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.93950				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			6.99000	106.43827	6.99000	106.41829				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	103.56200	10.00000	103.53500				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.18959	11.37000	100.16001				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	100.28102	11.81000	100.24976				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	51.04011	100.00000	50.92653				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	39.70595	100.00000	39.61759				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB035U SPOT										0.00	0	0
Total For AB035U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	103.76800	10.00000	103.74100				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			4.75000	4.75000	4.75000	286.83686			190,000,000,000.00		40,000,000	40,000,000
Total ABCPI3 SPOT									190,000,000,000.00		40,000,000	40,000,000
Total For ABCPI3									190,000,000,000.00		40,000,000	40,000,000
ABF001 On 13/09/2026 Spot Bond					0.00000	99.95822				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	101.16028				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	100.22260				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	99.88912				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	99.96136				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	100.76387				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0

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 14/05/2022 Spot Bond					0.00000	101.70776				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15: On 11/11/2020 Spot Bond					0.00000	101.03462				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16: On 11/11/2022 Spot Bond					0.00000	101.90080				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN18: On 26/09/2023 Spot Bond					0.00000	103.89765				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN20: On 30/05/2020 Spot Bond					0.00000	100.35673				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN21: On 30/05/2022 Spot Bond					0.00000	101.16949				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN22: On 30/05/2024 Spot Bond					0.00000	102.25505				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN23: On 25/05/2027 Spot Bond					0.00000	104.23654				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN24: On 17/10/2020 Spot Bond					0.00000	101.42511				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN25: On 17/10/2024 Spot Bond					0.00000	102.62761				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN26: On 17/10/2029 Spot Bond					0.00000	105.03301				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN27: On 29/08/2021 Spot Bond					0.00000	100.60612				0.00	0	300,000,000
Total ABFN27 SPOT										0.00	0	300,000,000
Total For ABFN27										0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.41913				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	101.29199				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	100.86636				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	100.50482				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	100.67984				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	101.18891				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.02141				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	101.24116				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	100.93357				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	102.26952				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3: On 23/04/2022 Spot Bond					0.00000	101.03287				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3: On 16/09/2022 Spot Bond					0.00000	99.90093				0.00	0	1,921,000,000
Total ABFN39 SPOT										0.00	0	1,921,000,000
Total For ABFN39										0.00	0	1,921,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN4 On 16/09/2024 Spot Bond					0.00000	99.93695			0.00	0	0
Total ABFN40 SPOT									0.00	0	0
Total For ABFN40									0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	99.89761			0.00	0	0
Total ABFN41 SPOT									0.00	0	0
Total For ABFN41									0.00	0	0
ABFN4 On 16/09/2029 Spot Bond					0.00000	99.89589			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	101.27591			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	101.29754			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	101.31303			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	100.23183			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	100.59533			0.00	0	0
Total ABK12 SPOT									0.00	0	0
Total For ABK12									0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.15044			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	99.79317			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			6.00000	6.00000	6.00000	153.73082		1,680,000,000,000.00	280,000,000	180,000,000	
Total ABKI02 SPOT								1,680,000,000,000.00	280,000,000	180,000,000	
Total For ABKI02								1,680,000,000,000.00	280,000,000	180,000,000	
ABKI02 On 05/06/2020 Spot Bond			100.00000	100.27036	100.00000	100.03952		0.00	0	0	
Total ABKI02/R212 SPOT								0.00	0	0	
Total For ABKI02/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
ABKI03 On 13/10/2021 Spot Bond			5.70000	5.70000	5.70000	138.65379			547,200,000,000.00	96,000,000	96,000,000
Total ABKI03 SPOT									547,200,000,000.00	96,000,000	96,000,000
Total For ABKI03									547,200,000,000.00	96,000,000	96,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	37.80115	100.00000	37.71426			0.00	0	0
Total ABKI03/R212 SPOT									0.00	0	0
Total For ABKI03/R212									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.35000	8.35000	8.35000	125.84917			668,000,000,000.00	80,000,000	90,000,000
Total ABKI04 SPOT									668,000,000,000.00	80,000,000	90,000,000
Total For ABKI04									668,000,000,000.00	80,000,000	90,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.40041	100.00000	11.37407			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	97.25105			0.00	593,161,960	196,580,980
Total ABKS1 SPOT									0.00	593,161,960	196,580,980
Total For ABKS1									0.00	593,161,960	196,580,980
ABN05 On 18/04/2021 Spot Bond			4.06000	208.63270	4.06000	208.59201			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			4.55000	4.55000	4.55000	130.45724			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			4.73000	4.73000	4.73000	174.95702			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			4.55500	4.55500	4.55500	209.55398			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			7.83000	7.83000	7.83000	100.03862			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			9.40500	9.40500	9.40500	107.69239			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			6.49000	6.49000	6.49000	103.26184			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN87 On 21/12/2026 Spot Bond			9.95000	9.95000	9.95000	104.95800			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			6.73500	106.73746	6.73500	106.71814			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			6.42000	103.48329	6.42000	103.46529			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	102.99450	9.20000	102.96895			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			7.19500	108.05157	7.19500	108.03058			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			6.54500	104.86471	6.54500	104.84615			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			7.12000	109.57260	7.12000	109.55154			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			8.20000	113.25030	8.20000	113.22529			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			8.75000	113.90769	8.75000	113.88090			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			7.07000	113.07503	7.07000	113.05344			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			6.74000	102.56590	6.74000	102.54724		41,788,000,000,000.00		6,200,000,000	5,600,000,000
Total ABS6 SPOT								11,788,000,000,000.00		6,200,000,000	5,600,000,000
Total For ABS6								11,788,000,000,000.00		6,200,000,000	5,600,000,000
ABS7 On 11/09/2026 Spot Bond			8.43000	101.84579	8.43000	101.82294			0.00	0	0
Total ABS7 SPOT									0.00	0	0
Total For ABS7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.28905	100.00000	9.26861			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.58000	3.58000	3.58000	298.21842			0.00	0	0
Total ABSI2 SPOT									0.00	0	0
Total For ABSI2									0.00	0	0
ABSI4 On 31/01/2022 Spot Bond			3.00000	161.93327	3.00000	161.90622			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			10.85000	10.85000	10.85000	102.07043			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	103.76800	10.00000	103.74100			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	99.78389			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	99.78874			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL127 On 20/09/2021 Spot Bond					0.00000	253.06630				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	253.17261				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	99.79504				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	103.76800	10.00000	103.74100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	99.79433				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	99.07642				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.00940				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	99.79010				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	99.78947				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	99.78947				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	99.78539				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	99.78539				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL203 On 30/01/2023 Spot Bond					0.00000	170.14543				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	171.96886				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	98.35061				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	99.79724				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	100.71253				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.06258				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	99.79818				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	99.80182				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	100.56635				0.00	1,000,000,000	1,000,000,000
Total AECI01 SPOT										0.00	1,000,000,000	1,000,000,000
Total For AECI01										0.00	1,000,000,000	1,000,000,000
AECI02 On 11/09/2023 Spot Bond					0.00000	101.68314				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	100.43716				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	100.43971				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AGL01 On 29/11/2023 Spot Bond					0.00000	100.30307			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	103.15202			0.00	0	0
Total AGL02 SPOT									0.00	0	0
Total For AGL02									0.00	0	0
AGL03 On 17/05/2025 Spot Bond					0.00000	100.56766			0.00	0	0
Total AGL03 SPOT									0.00	0	0
Total For AGL03									0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	104.79147			0.00	0	0
Total AGT01 SPOT									0.00	0	0
Total For AGT01									0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	102.21912			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	102.80475			0.00	0	0
Total AGT03 SPOT									0.00	0	0
Total For AGT03									0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.16721			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	100.95518			0.00	0	0
Total AHF2B3 SPOT									0.00	0	0
Total For AHF2B3									0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.08114			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	101.14647			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	101.13954			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	101.21574			0.00	0	0
Total AHF3B4 SPOT									0.00	0	0
Total For AHF3B4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.29190				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	101.54086				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.61684				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	101.18667				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	100.44693				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			7.87000	106.44293	7.87000	106.42035				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	100.46228				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	100.48273				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	100.62544				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	100.87832				0.00	0	500,000,000
Total AHF6A1 SPOT										0.00	0	500,000,000
Total For AHF6A1										0.00	0	500,000,000
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.00558				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	100.46220				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF6C On 21/08/2024 Spot Bond					0.00000	100.48263				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	100.62521				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	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			7.22000	116.56769	7.22000	116.54510				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			7.52000	108.77265	7.52000	108.75059				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			10.79000	98.00614	10.79000	97.97785				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			4.93500	176.44559	4.93500	176.40707				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
APF04 On 21/10/2021 Spot Bond					0.00000	101.23077			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	100.73693			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	100.88281			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	101.84725			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	100.58673			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.13063			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	99.99974			0.00	0	0
Total APF10 SPOT									0.00	0	0
Total For APF10									0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	99.89850			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
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			4.80500	227.12967	4.80500	227.08089				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			4.82000	203.85806	4.82000	203.81418				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	101.19350				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05L On 28/04/2020 Spot Bond					0.00000	101.04708				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN06: On 30/04/2020 Spot Bond					0.00000	100.98081				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	99.76802				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	99.80465				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	100.03610				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08: On 03/09/2020 Spot Bond					0.00000	100.94182				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	133.32617				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	101.19009				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09: On 10/11/2020 Spot Bond					0.00000	100.72385				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	94.49779				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	100.21963				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN11: On 07/03/2021 Spot Bond					0.00000	100.04421			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	99.73695			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	99.73936			0.00	0	100,000,000
Total ASN134 SPOT									0.00	0	100,000,000
Total For ASN134									0.00	0	100,000,000
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			3.73000	159.80047	3.73000	159.77064			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	100.21627			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	100.86384			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	100.88382			0.00	0	0
Total ASN147 SPOT									0.00	0	0
Total For ASN147									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN14(On 31/01/2022 Spot Bond			3.77500	159.67018	3.77500	159.64019			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	53.26357			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0
ASN15(On 02/06/2021 Spot Bond					0.00000	100.22450			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			5.37000	167.37297	5.37000	167.33451			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	100.74138			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	100.51317			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16(On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16(On 20/06/2021 Spot Bond					0.00000	100.31374			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0

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 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	99.77290				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	99.97878				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	101.80882				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			4.75000	102.95168	4.75000	102.92964				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	99.80962				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	99.80763				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	99.78056				0.00	5,200,000	1,300,000
Total ASN204 SPOT										0.00	5,200,000	1,300,000
Total For ASN204										0.00	5,200,000	1,300,000
ASN20: On 24/08/2021 Spot Bond					0.00000	100.45369				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	100.49401				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN21(On 28/08/2020 Spot Bond					0.00000	100.27484				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN214 On 29/08/2022 Spot Bond					0.00000	100.22000				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN243 On 09/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN255 On 29/05/2021 Spot Bond					0.00000	100.27248				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN264 On 20/06/2023 Spot Bond					0.00000	99.77338				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN274 On 20/06/2023 Spot Bond					0.00000	99.80841				0.00	4,000,000,000	2,000,000,000
Total ASN274 SPOT										0.00	4,000,000,000	2,000,000,000
Total For ASN274										0.00	4,000,000,000	2,000,000,000
ASN278 On 15/08/2023 Spot Bond					0.00000	100.55767				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN279 On 20/08/2048 Spot Bond					0.00000	100.49407				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN280 On 21/08/2023 Spot Bond					0.00000	100.46125				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN286 On 13/09/2025 Spot Bond					0.00000	99.95405				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN291 On 26/09/2023 Spot Bond					0.00000	101.83082				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN300 On 20/12/2023 Spot Bond					0.00000	99.79869				0.00	6,000,000,000	3,000,000,000
Total ASN300 SPOT										0.00	6,000,000,000	3,000,000,000
Total For ASN300										0.00	6,000,000,000	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
ASN31(On 20/12/2023 Spot Bond					0.00000	99.75884				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	100.05807				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31(On 30/04/2020 Spot Bond					0.00000	100.99080				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31(On 30/03/2020 Spot Bond					0.00000	101.58307				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31(On 31/03/2029 Spot Bond			4.70500	4.70500	4.70500	93.81692				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31(On 28/02/2033 Spot Bond			4.94500	4.94500	4.94500	88.48273				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32(On 20/06/2024 Spot Bond					0.00000	99.80621				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN32(On 20/06/2024 Spot Bond					0.00000	99.78703				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN33(On 09/05/2024 Spot Bond					0.00000	100.73207				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN33(On 20/06/2024 Spot Bond					0.00000	99.80519				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN33(On 31/01/2038 Spot Bond			4.86000	101.41424	4.86000	101.39223				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN34(On 20/06/2024 Spot Bond					0.00000	99.79623				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0

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 12/02/2021 Spot Bond					0.00000	100.80927				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	100.80927				0.00	0	500,000,000
Total ASN344 SPOT										0.00	0	500,000,000
Total For ASN344										0.00	0	500,000,000
ASN34: On 20/06/2024 Spot Bond					0.00000	99.80955				0.00	5,600,000	1,400,000
Total ASN346 SPOT										0.00	5,600,000	1,400,000
Total For ASN346										0.00	5,600,000	1,400,000
ASN35: On 20/06/2024 Spot Bond					0.00000	99.78081				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	99.80228				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	99.80228				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	100.28666				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	99.77446				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	99.80492				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	99.79982				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	100.99837				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	99.89063				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0

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 15/03/2021 Spot Bond					0.00000	99.89063				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	99.77669				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38 On 20/12/2024 Spot Bond					0.00000	99.80370				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	100.46075				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	99.86982				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN40 On 20/12/2024 Spot Bond					0.00000	99.80467				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	99.78045				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	100.27531				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	100.30518				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	100.62092				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			7.42000	104.03642	7.42000	104.01571				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			6.92000	108.76921	6.92000	108.74888			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	104.32545	9.30000	104.29940			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.81498			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	100.89391			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	100.94425			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	100.38401			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.13249			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	101.62226			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	105.72546			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	102.78116			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA60 On 30/06/2020 Spot Bond			10.11500	10.11500	10.11500	103.03070				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	102.33632				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.20087				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	103.38356				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	102.22019				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	102.55233				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	102.20097				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			9.72000	9.72000	9.72000	105.96610				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	102.07533				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.07533				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	102.07533				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			11.46000	11.46000	11.46000	108.49070				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.81790				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	102.68566				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.67440				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	102.67446				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	102.43253				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	102.79984				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	104.48372				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	102.89647				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	102.51024				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	102.55760				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	102.55760				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	102.55760				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.60611				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	102.55828				0.00	80,000,000	40,000,000
Total BAYB17 SPOT										0.00	80,000,000	40,000,000
Total For BAYB17										0.00	80,000,000	40,000,000
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.55828				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	102.55828				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	100.17915				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	100.66719				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.04034				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			8.40500	8.40500	8.40500	101.55227				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	11.35020	100.00000	11.32507				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	100.85013				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	100.66867				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BDX32 On 01/04/2022 Spot Bond					0.00000	100.13659				0.00	0	0
Total BDX32 SPOT										0.00	0	0
Total For BDX32										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			8.61500	101.46746	8.61500	101.44447				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	101.28349				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			8.52000	107.48918	8.52000	107.46481				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	100.22740				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			8.31500	106.77390	8.31500	106.75000				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL10 On 05/05/2021 Spot Bond					0.00000	103.64786			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			9.09500	107.90237	9.09500	107.87602			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	104.23076			0.00	40,000,000	20,000,000
Total BGL12 SPOT									0.00	40,000,000	20,000,000
Total For BGL12									0.00	40,000,000	20,000,000
BGL13 On 20/08/2021 Spot Bond			7.52000	106.33412	7.52000	106.31256			0.00	0	0
Total BGL13 SPOT									0.00	0	0
Total For BGL13									0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	104.92694			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	103.87020			0.00	20,000,000	10,000,000
Total BGL15 SPOT									0.00	20,000,000	10,000,000
Total For BGL15									0.00	20,000,000	10,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.44289			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	106.34508			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	104.61459			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	106.91939			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	106.71802			0.00	3,000,000,000	3,500,000,000
Total BGT01 SPOT									0.00	3,000,000,000	3,500,000,000
Total For BGT01									0.00	3,000,000,000	3,500,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.92909			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID08 On 30/06/2022 Spot Bond					0.00000	102.82289				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.60704				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	100.52346				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			7.26000	110.52488	7.26000	110.50323				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.00328				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	99.93405				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	100.98037				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	100.67960				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.03851				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	101.54561				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	100.49279				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	101.86223				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BNPP0 On 03/01/2025 Spot Bond					0.00000	57.00000				0.00	0	0
Total BNPP06 SPOT										0.00	0	0
Total For BNPP06										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	101.84546				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	100.17277				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	101.76991				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.17498				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.90217				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1 On 22/03/2020 Spot Bond					0.00000	101.69436				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF1 On 23/07/2020 Spot Bond					0.00000	100.99910				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1 On 19/11/2020 Spot Bond					0.00000	100.47597				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF1 On 19/11/2022 Spot Bond					0.00000	100.51684				0.00	0	400,000,000
Total BPPF19 SPOT										0.00	0	400,000,000
Total For BPPF19										0.00	0	400,000,000
BPPF2 On 19/11/2024 Spot Bond					0.00000	100.47908				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF2 On 26/02/2023 Spot Bond					0.00000	100.31480				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BS2A1L 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
BS2A2L 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
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2B1U SPOT									0.00	0	0
Total For BS2B1U									0.00	0	0
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BS2C1U SPOT									0.00	0	0
Total For BS2C1U									0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	101.85978			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	101.83909			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	100.74813			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.83500	103.18724	6.83500	103.16812				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	101.79248				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			6.92000	108.41696	6.92000	108.39670				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	100.87886				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.43828				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	100.74982				0.00	0	400,000,000
Total CBL29 SPOT										0.00	0	400,000,000
Total For CBL29										0.00	0	400,000,000
CCT01 On 23/06/2023 Spot Bond			9.35000	111.63443	9.35000	111.60656				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.15000	111.37885	9.15000	111.35163				0.00	0	300,000,000
Total CCT02 SPOT										0.00	0	300,000,000
Total For CCT02										0.00	0	300,000,000
CCT03 On 15/03/2025 Spot Bond			8.94000	108.71769	8.94000	108.69158				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.94000	102.69034	9.94000	102.66297				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR14 On 25/11/2020 Spot Bond			10.00000	103.76830	10.00000	103.74120				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	102.39550				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	101.87386				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.43328				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	101.44769				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	102.33082				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	100.79865				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	102.22601				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	101.13727				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	100.88218				0.00	42,322,600	21,161,300
Total CGR43 SPOT										0.00	42,322,600	21,161,300
Total For CGR43										0.00	42,322,600	21,161,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR44 On 05/04/2022 Spot Bond					0.00000	101.94226				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	101.14669				0.00	20,687,600	10,343,800
Total CGR45 SPOT										0.00	20,687,600	10,343,800
Total For CGR45										0.00	20,687,600	10,343,800
CGR46 On 28/02/2023 Spot Bond					0.00000	100.36004				0.00	0	0
Total CGR46 SPOT										0.00	0	0
Total For CGR46										0.00	0	0
CGR47 On 28/02/2025 Spot Bond					0.00000	100.37749				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	2,100,000,000
Total CL575U SPOT									0.00	0	2,100,000,000
Total For CL575U									0.00	0	2,100,000,000
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	4,025,000,000
Total CL576U SPOT									0.00	0	4,025,000,000
Total For CL576U									0.00	0	4,025,000,000
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA4U SPOT									0.00	0	0
Total For CLA4U									0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA5U SPOT									0.00	0	0
Total For CLA5U									0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA6U SPOT									0.00	0	0
Total For CLA6U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC2U SPOT									0.00	0	0
Total For CLC2U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	101.91478			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	154.26269	3.14000	154.15956			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.70000	3.70000	3.70000	152.29790			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	103.76800	10.00000	103.74100			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	103.76800	10.00000	103.74100			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN292 On 25/11/2020 Spot Bond			10.00000	103.76800	10.00000	103.74100				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	100.68078				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			9.11000	104.09495	9.11000	104.06947				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			9.63000	100.90174	9.63000	100.87566				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	99.77299				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	100.66678				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.16442				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			8.29000	107.37081	8.29000	107.34684				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	100.96419				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			10.43000	107.92801	10.43000	107.89787				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	101.00082				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.10444				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN37 On 20/03/2024 Spot Bond					0.00000	106.94689				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37 On 20/03/2021 Spot Bond			7.11500	102.46658	7.11500	102.44690				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37 On 20/03/2024 Spot Bond			10.98000	98.40607	10.98000	98.37717				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			11.00000	99.76493	11.00000	99.73559				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38 On 20/03/2021 Spot Bond					0.00000	98.66140				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN38 On 20/09/2024 Spot Bond			10.22000	106.18600	10.22000	106.15693				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN38 On 20/09/2024 Spot Bond					0.00000	99.75431				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN38 On 20/03/2021 Spot Bond					0.00000	99.79975				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN38 On 26/01/2021 Spot Bond					0.00000	101.16979				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN39 On 20/09/2022 Spot Bond					0.00000	99.79867				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN39 On 20/03/2020 Spot Bond					0.00000	99.78800				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN39 On 20/06/2020 Spot Bond					0.00000	99.77706				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN398 On 14/11/2022 Spot Bond					0.00000	100.64436				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	100.64086				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	99.79856				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	101.94148				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	99.79734				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	102.01159				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	103.07892				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	99.92821				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	101.70992				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.14650				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	99.76588				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	101.51978				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN418 On 23/09/2020 Spot Bond					0.00000	102.22280				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	99.75384				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	104.46085				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	101.45983				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
CLN423 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
CLN424 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
CLN425 On 20/12/2020 Spot Bond					0.00000	100.50981				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 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
CLN429 On 20/12/2020 Spot Bond					0.00000	99.70323				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 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
CLN431 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN432 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
CLN433 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
CLN434 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
CLN436 On 20/12/2020 Spot Bond					0.00000	99.77681			0.00	0	0
Total CLN436 SPOT									0.00	0	0
Total For CLN436									0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	99.78770			0.00	0	0
Total CLN437 SPOT									0.00	0	0
Total For CLN437									0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	101.58376			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN440 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
CLN445 On 24/05/2021 Spot Bond			7.01500	108.27730	7.01500	108.25679			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN452 On 31/01/2022 Spot Bond			3.70000	159.88740	3.70000	159.85769			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.80000	117.87316	6.80000	117.84148			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN454 On 31/01/2025 Spot Bond			7.04000	116.61209	7.04000	116.57999			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN456 On 20/12/2021 Spot Bond					0.00000	99.74630			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN457 On 17/11/2021 Spot Bond					0.00000	100.57525				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	100.85636				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	101.17363				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	102.85224				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			8.28500	105.58860	8.28500	105.56506				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			7.72000	104.21385	7.72000	104.19216				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2022 Spot Bond					0.00000	99.89337				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	101.73696				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	101.73037				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	102.65131				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	100.57381				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	100.06241				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN476 On 20/09/2020 Spot Bond					0.00000	99.77435				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	34.39315	100.00000	34.31661				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	100.52825				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	101.64318				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	101.34525				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			7.21500	106.54258	7.21500	106.52195				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	100.20090				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			10.72000	105.44578	10.72000	106.97590				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			7.52000	104.58190	7.52000	104.56070				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	101.72891				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	102.64195				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0

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 20/06/2022 Spot Bond					0.00000	99.77483				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN49: On 29/08/2020 Spot Bond					0.00000	100.27886				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN49: On 04/09/2024 Spot Bond			7.92000	108.19010	7.92000	108.16726				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN49: On 04/09/2024 Spot Bond					0.00000	102.28970				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN49: On 08/06/2022 Spot Bond					0.00000	101.99001				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN49: On 20/05/2021 Spot Bond					0.00000	100.49317				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	101.46315				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	101.49075				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	101.54581				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	101.54581				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	101.08201				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	100.13620				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN51(On 11/10/2020 Spot Bond					0.00000	101.46700				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	98.24715				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	99.91993	9.96000	99.89325				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	103.64081	10.01000	103.61316				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	100.39035				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN51(On 30/06/2022 Spot Bond			9.60000	101.88782	9.60000	102.82832				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN52(On 12/03/2023 Spot Bond					0.00000	99.97775				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN52(On 17/09/2020 Spot Bond					0.00000	99.87393				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN52(On 27/02/2023 Spot Bond					0.00000	100.30822				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52(On 13/05/2021 Spot Bond					0.00000	100.65391				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52(On 09/09/2022 Spot Bond			9.20000	100.07336	9.20000	100.04890				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52(On 24/04/2021 Spot Bond					0.00000	101.08842				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN526 On 26/04/2023 Spot Bond					0.00000	101.74773				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	102.32694				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	101.77153				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	101.93816				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	99.97885				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	99.97775				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.77613				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	99.78665				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	101.25720				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			9.63000	9.63000	9.63000	104.44010				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	99.45472				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	101.04485				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0

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 16/08/2023 Spot Bond					0.00000	100.59092				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	99.72754				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	101.45966				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	119.01000				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	100.29002				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54{ On 07/06/2023 Spot Bond					0.00000	106.90500				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	101.36958				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	101.43770				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			9.10000	104.95245	9.10000	104.92680				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54{ On 29/03/2025 Spot Bond			9.15000	108.20837	9.15000	108.18178				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			9.24000	107.34112	9.24000	107.31448				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			4.83000	4.83000	4.83000	104.67826				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN55 On 18/04/2028 Spot Bond					0.00000	270.45512				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			4.83000	4.83000	4.83000	104.67740				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55(On 20/12/2023 Spot Bond					0.00000	116.80200				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
CLN55(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
CLN55(On 20/12/2020 Spot Bond					0.00000	100.69033				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN55(On 15/11/2023 Spot Bond					0.00000	100.58305				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55(On 12/11/2023 Spot Bond					0.00000	100.67333				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55(On 24/11/2024 Spot Bond					0.00000	100.39754				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN55(On 17/01/2024 Spot Bond					0.00000	101.56943				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN56(On 20/12/2023 Spot Bond				100.00000	0.00000	126.54500				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN56(On 11/02/2026 Spot Bond					0.00000	100.71610				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN562 On 12/11/2025 Spot Bond			10.16000	102.20228	10.16000	103.32110				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			9.10000	105.15626	9.10000	107.93973				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	100.73252				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	100.43916				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN566 On 17/01/2024 Spot Bond					0.00000	103.03256				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	100.17250				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	100.68873				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	100.70635				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	101.39927				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			9.33000	103.34797	9.33000	106.07724				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	100.69597				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	101.18154				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN574 On 11/02/2024 Spot Bond					0.00000	100.69108				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	99.88853				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	106.90700				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	99.77204				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN578 On 18/04/2026 Spot Bond					0.00000	101.22242				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	101.75598				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	101.79797				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	100.72386				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	100.27875				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	99.87359				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	101.14647				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	100.27385				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN586 On 16/09/2025 Spot Bond					0.00000	100.51332				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	100.02220				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	99.89599				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	99.84449				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN590 On 16/09/2025 Spot Bond					0.00000	99.87535				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN591 On 05/12/2026 Spot Bond					0.00000	101.89849				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN592 On 05/12/2026 Spot Bond			5.02000	122.77552	5.02000	100.59783				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN593 On 24/11/2024 Spot Bond					0.00000	100.39325				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN594 On 07/12/2025 Spot Bond					0.00000	100.04641				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN595 On 27/06/2022 Spot Bond					0.00000	101.78190				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN596 On 24/11/2024 Spot Bond					0.00000	100.39325				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.49921				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN598 On 02/04/2026 Spot Bond					0.00000	101.69020				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN599 On 10/12/2024 Spot Bond					0.00000	100.02082				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	102.03505				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN601 On 18/06/2024 Spot Bond					0.00000	102.03505				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN602 On 04/06/2023 Spot Bond					0.00000	100.16615				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	100.82640				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	100.79351				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	100.65081				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	101.62874				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	101.32783				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	100.39051				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	103.39136	9.32000	103.36563				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.10317				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	101.62101				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	100.04419				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN613 On 22/08/2022 Spot Bond					0.00000	100.38196				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	100.27864				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	101.61048				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	102.37012				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	102.10143				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	102.19114				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	100.27382				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	100.98522				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN62 On 28/10/2022 Spot Bond					0.00000	100.98297				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN62 On 28/04/2021 Spot Bond					0.00000	100.93638				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN62 On 20/12/2024 Spot Bond					0.00000	102.43737				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN62 On 25/01/2023 Spot Bond					0.00000	101.05671				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN62 On 25/01/2023 Spot Bond			7.56000	104.80088	7.56000	104.77952				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN62 On 19/08/2025 Spot Bond					0.00000	100.56160				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN62 On 31/07/2034 Spot Bond					0.00000	101.04318				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN62 On 31/07/2034 Spot Bond			11.59500	84.79079	11.59500	84.76454				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN62 On 20/11/2021 Spot Bond					0.00000	100.46168				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN63 On 19/08/2025 Spot Bond			9.80000	99.32013	9.80000	99.29404				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN63 On 19/08/2025 Spot Bond					0.00000	100.55991				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN63 On 21/05/2021 Spot Bond					0.00000	100.44212				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN63 On 09/10/2034 Spot Bond					0.00000	101.80476				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN63 On 09/05/2022 Spot Bond					0.00000	100.71595				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN63 On 19/08/2025 Spot Bond					0.00000	100.59205				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN63 On 21/11/2024 Spot Bond					0.00000	100.44681				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN63 On 19/08/2025 Spot Bond					0.00000	100.55821				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN63 On 19/02/2021 Spot Bond					0.00000	100.53846				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN63 On 12/08/2022 Spot Bond					0.00000	100.63947				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN64 On 19/08/2025 Spot Bond					0.00000	100.59205				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN64 On 20/12/2024 Spot Bond					0.00000	101.56700				0.00	0	0
Total CLN641 SPOT										0.00	0	0
Total For CLN641										0.00	0	0
CLN64 On 17/10/2023 Spot Bond					0.00000	100.75224				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN64 On 21/11/2024 Spot Bond					0.00000	100.44834				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN64 On 18/12/2024 Spot Bond					0.00000	100.77092				0.00	0	0
Total CLN645 SPOT										0.00	0	0
Total For CLN645										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN646 On 29/01/2022 Spot Bond					0.00000	100.79514				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	100.63300				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	100.55821				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	100.28334				0.00	0	0
Total CLN649 SPOT										0.00	0	0
Total For CLN649										0.00	0	0
CLN650 On 19/08/2025 Spot Bond					0.00000	100.60862				0.00	0	0
Total CLN650 SPOT										0.00	0	0
Total For CLN650										0.00	0	0
CLN651 On 19/11/2022 Spot Bond					0.00000	100.50643				0.00	0	0
Total CLN651 SPOT										0.00	0	0
Total For CLN651										0.00	0	0
CLN652 On 19/08/2025 Spot Bond					0.00000	100.37824				0.00	0	0
Total CLN652 SPOT										0.00	0	0
Total For CLN652										0.00	0	0
CLN653 On 18/02/2021 Spot Bond					0.00000	100.28247				0.00	0	0
Total CLN653 SPOT										0.00	0	0
Total For CLN653										0.00	0	0
CLN654 On 02/04/2026 Spot Bond					0.00000	100.33913				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			8.40500	101.57512	8.40500	101.55227				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	99.79613				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	100.57067				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COJ05 On 05/06/2023 Spot Bond			7.37000	116.92445	7.37000	116.90133				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			7.20500	108.54826	7.20500	108.52715				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			9.45000	111.83711	9.45000	111.80890				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			7.70000	111.42448	7.70000	111.40148				0.00	0	60,000,000
Total COJG01 SPOT										0.00	0	60,000,000
Total For COJG01										0.00	0	60,000,000
COT01 On 03/04/2023 Spot Bond			8.35500	105.99971	8.35500	105.97600				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			10.66000	102.02593	10.66000	101.99698				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			10.75000	95.56998	10.75000	95.54264				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			10.39000	10.39000	10.39000	104.49712				0.00	0	0
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	99.87330				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	100.19338				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CSD04 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	99.72652			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	102.08769			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	102.97684			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	100.51464			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	99.99987			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	101.85594			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	101.77768			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	99.99989			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	100.93271			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	101.06774			0.00	0	0
Total DENG99 SPOT									0.00	0	0
Total For DENG99									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	99.60680			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	100.44227			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.05731			0.00	200,000,000	200,000,000
Total DSY02 SPOT									0.00	200,000,000	200,000,000
Total For DSY02									0.00	200,000,000	200,000,000
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY02U SPOT									0.00	0	0
Total For DSY02U									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.07000	9.07000	9.07000	108.38230			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	100.69991			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		330,000,000,000,000.00	233,300,000,000	110,000,000,000	
Total DSY05U SPOT								330,000,000,000,000.00	233,300,000,000	110,000,000,000	
Total For DSY05U								330,000,000,000,000.00	233,300,000,000	110,000,000,000	
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	220,000,000,000	110,000,000,000	
Total DSY06U SPOT								000,000,000,000,000.00	220,000,000,000	110,000,000,000	
Total For DSY06U								000,000,000,000,000.00	220,000,000,000	110,000,000,000	
DV2021 On 18/06/2021 Spot Bond			6.95000	104.56103	6.95000	104.54152		1,390,000,000,000.00	200,000,000	200,000,000	
Total DV2021 SPOT								1,390,000,000,000.00	200,000,000	200,000,000	
Total For DV2021								1,390,000,000,000.00	200,000,000	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
DV23 On 27/02/2023 Spot Bond			7.31000	107.42679	7.31000	107.40560			73,100,000,000.00	10,000,000	1,761,418,700
Total DV23 SPOT									73,100,000,000.00	10,000,000	1,761,418,700
Total For DV23									73,100,000,000.00	10,000,000	1,761,418,700
DV23/R On 27/02/2023 Spot Bond			100.00000	18.46836	100.00000	18.42726			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	18.46836	100.00000	18.42726			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			7.39000	108.33672	7.39000	108.31513			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.59970	9.69000	100.57355			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.59970	9.69000	100.57355			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			11.08500	95.12556	11.08500	95.09738			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	100.62454	10.10000	100.59731			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.62454	10.10000	100.59731			0.00	0	0
Total DV29/R213 SPOT									0.00	0	0
Total For DV29/R213									0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	99.90690			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	101.63794			0.00	0	0
Total DVF20B SPOT									0.00	0	0
Total For DVF20B									0.00	0	0
DVF20C On 31/08/2020 Spot Bond					0.00000	100.28416			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	101.17077			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	100.28121			0.00	0	0
Total DVF21 SPOT									0.00	0	0
Total For DVF21									0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	102.05737			0.00	0	8,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	100.81359				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	101.38578				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	102.46382				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	101.97722				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	102.29033				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	102.85160				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30i 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	100.25453				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2i On 31/05/2024 Spot Bond					0.00000	100.46581				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
DVFB2i On 31/05/2026 Spot Bond					0.00000	100.76117				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
DVFB2i On 31/01/2023 Spot Bond					0.00000	100.87839				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2i On 31/01/2025 Spot Bond					0.00000	100.89458				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB28 On 31/01/2027 Spot Bond					0.00000	100.90967				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	76.85158	100.00000	76.70030				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			7.32000	103.79417	7.32000	103.77394				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			7.37000	109.42358	7.37000	109.40183				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	99.96144	7.04000	99.94217			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			6.92500	105.15351	6.92500	105.13384			0.00	0	0	
Total ECN22 SPOT									0.00	0	0	
Total For ECN22									0.00	0	0	
ECN24 On 14/03/2024 Spot Bond			7.83000	107.11661	7.83000	107.09401			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			5.06500	100.27997	5.06500	100.25764			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			4.75000	91.17754	4.75000	91.15802			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	127.95021	2.25000	127.93145			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			4.67000	129.00616	4.67000	128.97880			0.00	0	2,440,000,000	

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 EL28 SPOT										0.00	0	2,440,000,000
Total For EL28										0.00	0	2,440,000,000
EL29 On 19/11/2029 Spot Bond			4.61000	115.16361	4.61000	115.13938				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			4.52000	112.98389	4.52000	112.96039				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			4.72500	102.82240	4.72500	102.80051				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			4.72000	92.98862	4.72000	92.96878				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	127.95021	2.25000	127.93145				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	118.34969				0.00	0	0
Total ELN001 SPOT										0.00	0	0
Total For ELN001										0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	116.47470				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN003 SPOT										0.00	0	0
Total For ELN003										0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.04500	102.54853	7.04500	102.52925				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			6.67000	103.87457	6.67000	103.85605				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			9.75000	104.54025	9.75000	104.51291				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.88500	10.88500	10.88500	97.49040				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			10.93500	10.93500	10.93500	103.31172				0.00	0	666,666,600
Total EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			9.90000	9.90000	9.90000	102.99032				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			9.75000	9.75000	9.75000	103.98874				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			11.25000	11.25000	11.25000	83.97413				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	100.95429				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.36332				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	100.02325				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	100.96739				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	100.91754				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	99.97932				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.20876				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	100.16542				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	101.15806				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	100.71946				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	100.16988				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.04119				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.04200				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	99.95651				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	99.97869				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	100.75847				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 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 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
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC4 On 12/03/2020 Spot Bond					0.00000	99.98032				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	100.71378				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					0.00000	100.15050				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	101.60142				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	100.45472				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00: On 03/06/2022 Spot Bond					0.00000	100.18398				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	100.18711				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	101.31355				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				0.00	0	0
Total EQT02U SPOT										0.00	0	0
Total For EQT02U										0.00	0	0
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.54437				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.52881				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	100.56919				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	100.53191				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	103.76800	10.00000	103.74100				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	100.77935				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	100.52882				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	100.54742				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ERSA2 On 17/05/2022 Spot Bond					0.00000	100.52389			0.00	0	540,000,000
Total ERSA26 SPOT									0.00	0	540,000,000
Total For ERSA26									0.00	0	540,000,000
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.51639			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			7.21000	108.39459	7.21000	108.37350		79,310,000,000.00		11,000,000	1,823,762,600
Total ES23 SPOT								79,310,000,000.00		11,000,000	1,823,762,600
Total For ES23								79,310,000,000.00		11,000,000	1,823,762,600
ES23/R On 25/01/2023 Spot Bond			10.00000	101.26794	10.00000	101.24079		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			9.04000	98.00719	9.04000	97.98351		316,400,000,000.00		35,000,000	9,185,531,600
Total ES26 SPOT								316,400,000,000.00		35,000,000	9,185,531,600
Total For ES26								316,400,000,000.00		35,000,000	9,185,531,600
ES26/R On 02/04/2026 Spot Bond			7.85000	103.46688	7.85000	103.44511		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			11.16500	74.67970	11.02500	75.44706		390,775,000,000.00		35,000,000	8,042,526,900
Total ES33 SPOT								390,775,000,000.00		35,000,000	8,042,526,900
Total For ES33								390,775,000,000.00		35,000,000	8,042,526,900
ES33/R On 15/09/2033 Spot Bond			7.50000	99.93934	7.50000	99.91912		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			11.36000	80.21597	11.36000	80.19176		147,680,000,000.00		13,000,000	4,963,272,800
Total ES42 SPOT								147,680,000,000.00		13,000,000	4,963,272,800
Total For ES42								147,680,000,000.00		13,000,000	4,963,272,800
ES42/R On 25/04/2042 Spot Bond			8.50000	103.21194	8.50000	103.18846		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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	101.20960				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	99.95756				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	99.95618				0.00	0	0
Total EXX05 SPOT										0.00	0	0
Total For EXX05										0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	99.80367				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.79620				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.81460	100.00000	11.78534				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	19.17089	100.00000	19.12342				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.63930				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	100.75936				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.47141				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	100.53904				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	100.55449				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	100.98690				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	100.17755				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	100.64186				0.00	0	0
Total FIFC35 SPOT										0.00	0	0
Total For FIFC35										0.00	0	0
FMLA11 On 17/02/2039 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 FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTG1 On 10/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNTG10 On 08/04/2020 Spot Bond					0.00000	103.21386				0.00	0	0
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNT10 On 29/05/2020 Spot Bond					0.00000	102.18630				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	101.55193				0.00	0	320,000,000
Total FRB13 SPOT										0.00	0	320,000,000
Total For FRB13										0.00	0	320,000,000
FRB14 On 02/06/2021 Spot Bond			7.27000	7.27000	7.27000	105.85980				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	102.52739				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	105.48310				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	104.65881				0.00	800,000,000	400,000,000
Total FRB18 SPOT										0.00	800,000,000	400,000,000
Total For FRB18										0.00	800,000,000	400,000,000
FRB19 On 14/04/2021 Spot Bond			9.01500	108.42470	9.01500	108.39859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	103.98033			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	104.11621			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	105.31161			0.00	20,000,000	10,000,000
Total FRB22 SPOT									0.00	20,000,000	10,000,000
Total For FRB22									0.00	20,000,000	10,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	105.54298			0.00	0	400,000,000
Total FRB23 SPOT									0.00	0	400,000,000
Total For FRB23									0.00	0	400,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	106.02092			0.00	800,000,000	400,000,000
Total FRB24 SPOT									0.00	800,000,000	400,000,000
Total For FRB24									0.00	800,000,000	400,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	102.69772			0.00	7,600,000,000	3,800,000,000
Total FRB25 SPOT									0.00	7,600,000,000	3,800,000,000
Total For FRB25									0.00	7,600,000,000	3,800,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.26913			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			9.60000	105.47260	9.60000	105.44558			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			3.10000	161.63894	3.10000	161.61152		62,000,000,000.00		20,000,000	10,000,000
Total FRBI22 SPOT								62,000,000,000.00		20,000,000	10,000,000
Total For FRBI22								62,000,000,000.00		20,000,000	10,000,000
FRBI23 On 07/12/2023 Spot Bond			3.61000	3.61000	3.61000	297.91984		144,400,000,000.00		40,000,000	20,000,000
Total FRBI23 SPOT								144,400,000,000.00		40,000,000	20,000,000
Total For FRBI23								144,400,000,000.00		40,000,000	20,000,000
FRBI25 On 31/01/2025 Spot Bond			4.35000	4.35000	4.35000	131.65130		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			4.53000	177.45760	4.53000	177.42077		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.65000	4.65000	4.65000	94.23012				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			4.90500	4.90500	4.90500	202.01388				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			5.36500	84.36266	5.36500	84.34328				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			5.22000	86.32191	5.22000	86.30233				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.14000	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			5.20000	5.20000	5.20000	126.66098				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	100.55380				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	89.81589				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19: On 25/11/2020 Spot Bond			10.00000	103.76800	10.00000	103.74100				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	103.22460				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	100.78985				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			3.81000	159.56894	3.81000	159.53881				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	100.48783				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			4.67000	157.10697	4.67000	157.07367				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	103.10204				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	105.82572				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	106.02104				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	105.76012				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	102.67505				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	102.64766				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	102.11245				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	105.32768				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25(On 19/10/2020 Spot Bond					0.00000	102.10557				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25(On 13/02/2022 Spot Bond					0.00000	100.75531				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25(On 14/03/2022 Spot Bond					0.00000	99.88938				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	101.74204				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25(On 17/07/2027 Spot Bond					0.00000	103.22188				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25(On 27/03/2020 Spot Bond					0.00000	101.70625				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.81098				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	101.43827				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	101.40392				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	101.51055				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	104.23523				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	103.43239				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	100.99178				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	101.06003				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	103.50320	9.80000	103.47600				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	99.97873				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	99.97868				0.00	8,000,000,000	4,000,000,000
Total FRC276 SPOT										0.00	8,000,000,000	4,000,000,000
Total For FRC276										0.00	8,000,000,000	4,000,000,000
FRC276 On 04/03/2021 Spot Bond					0.00000	100.16067				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277: On 27/03/2020 Spot Bond					0.00000	101.63049				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	100.44943				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	102.14633				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	105.86650				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282: On 26/01/2021 Spot Bond					0.00000	101.75809				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283: On 11/11/2024 Spot Bond					0.00000	100.84495				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284: On 20/12/2022 Spot Bond					0.00000	102.04779				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.06868				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286: On 20/12/2022 Spot Bond					0.00000	101.96035				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289: On 20/06/2022 Spot Bond					0.00000	103.33974				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC290: On 26/01/2021 Spot Bond					0.00000	101.16979				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC291: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.90235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.12216				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	101.10831				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	100.63039				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC29: On 14/05/2024 Spot Bond					0.00000	100.63740				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC29: On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.55843				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29: On 20/06/2024 Spot Bond					0.00000	102.37027				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC30: On 25/04/2023 Spot Bond					0.00000	102.20618				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30: On 30/11/2020 Spot Bond					0.00000	100.57610				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30: On 11/11/2024 Spot Bond					0.00000	100.78099				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30: On 31/05/2024 Spot Bond					0.00000	100.46199				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30: On 28/12/2020 Spot Bond					0.00000	101.58310				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC30: On 06/11/2023 Spot Bond					0.00000	100.90988				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	100.29330				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	100.60165				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	100.56378				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	101.93343				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond					0.00000	102.11935				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	99.67000				0.00	400,000,000	200,000,000
Total FRC311 SPOT										0.00	400,000,000	200,000,000
Total For FRC311										0.00	400,000,000	200,000,000
FRC311 On 23/02/2021 Spot Bond					0.00000	98.81000				0.00	3,400,000,000	1,700,000,000
Total FRC312 SPOT										0.00	3,400,000,000	1,700,000,000
Total For FRC312										0.00	3,400,000,000	1,700,000,000
FRC312 On 20/06/2024 Spot Bond					0.00000	102.25828				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	104.38000				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	98.45370				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	99.88319				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	100.97681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	101.33192				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	102.25810				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
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC320 On 24/10/2020 Spot Bond					0.00000	101.12021				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC321 On 20/12/2024 Spot Bond					0.00000	102.54485				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC322 On 20/12/2024 Spot Bond					0.00000	102.29405				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC323 On 20/06/2026 Spot Bond					0.00000	102.13488				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC324 On 02/04/2024 Spot Bond					0.00000	101.61500				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC325 On 20/12/2022 Spot Bond					0.00000	102.25834				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC326 On 30/09/2022 Spot Bond					0.00000	101.61833				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC327 On 27/12/2022 Spot Bond					0.00000	100.30054				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC328 On 06/11/2023 Spot Bond					0.00000	100.84397				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC33(On 15/10/2022 Spot Bond					0.00000	100.69142				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	100.29956				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	100.29956				0.00	0	0
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC33(On 14/05/2024 Spot Bond					0.00000	100.19742				0.00	0	0
Total FRC333 SPOT										0.00	0	0
Total For FRC333										0.00	0	0
FRC33(On 05/03/2021 Spot Bond					0.00000	100.12674				0.00	0	0
Total FRC334 SPOT										0.00	0	0
Total For FRC334										0.00	0	0
FRC33(On 31/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC335 SPOT										0.00	0	0
Total For FRC335										0.00	0	0
FRC33(On 13/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC336 SPOT										0.00	0	0
Total For FRC336										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.45000	4.45000	4.45000	157.69960				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			4.39000	4.39000	4.39000	157.87087				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			4.37000	4.37000	4.37000	157.92800				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD36U SPOT										0.00	0	0
Total For FRD36U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.44000	83.85073	5.44000	83.83143				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			4.98000	99.76857	4.98000	99.74660				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	100.92586				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	101.98791				0.00	0	1,975,000,000
Total FRJ20 SPOT										0.00	0	1,975,000,000
Total For FRJ20										0.00	0	1,975,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.28435				0.00	0	1,370,000,000
Total FRJ21 SPOT										0.00	0	1,370,000,000
Total For FRJ21										0.00	0	1,370,000,000
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.14537				0.00	0	2,550,000,000
Total FRJ22 SPOT										0.00	0	2,550,000,000
Total For FRJ22										0.00	0	2,550,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.18032				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	100.58473				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	103.55963				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	101.25253				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	104.60621				0.00	0	2,500,000,000
Total FRJ27 SPOT										0.00	0	2,500,000,000
Total For FRJ27										0.00	0	2,500,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.83847				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS101 On 15/01/2024 Spot Bond			4.16800	4.16800	4.16800	107.54901				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			4.57000	4.57000	4.57000	105.50656				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.30676				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	101.03941				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.71000	103.51772	4.71000	103.49568				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.75500	205.24794	4.75500	205.20411				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			4.85000	101.55285	4.85000	101.53084				0.00	0	30,000,000
Total FRS110 SPOT										0.00	0	30,000,000
Total For FRS110										0.00	0	30,000,000
FRS112 On 07/12/2033 Spot Bond			4.78500	4.78500	4.78500	204.56117				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.75000	129.30321	4.75000	129.27551				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	119.04701	3.70500	119.02487				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.85000	101.55285	4.85000	101.53084				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			4.90500	202.05787	4.90500	202.01388				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			4.95500	201.00798	4.95500	200.96397				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			4.28000	164.72718	4.28000	132.07214				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			4.98500	200.38125	4.98500	200.33725				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			4.85000	101.55285	4.85000	101.53084				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.18000	169.59475	5.18000	169.55662				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			5.60000	91.76510	5.60000	91.74336				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			5.07000	170.89663	5.07000	170.85871				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.13000	170.18509	5.13000	170.14705				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.49500	190.08508	5.49500	190.04074				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	100.29366				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			5.53000	92.62846	5.53000	92.60669				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	101.53084				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.85000	101.55285	4.85000	101.53084				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			4.94000	172.45015	4.94000	172.41248				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			5.26500	194.64591	5.26500	194.60172				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			5.07000	170.89663	5.07000	170.85871				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.07000	170.89663	5.07000	170.85871				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.36000	167.48908	5.36000	167.45061				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			5.05000	127.55408	5.05000	127.52573				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.51000	160.43941	3.51000	160.41041				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.42000	166.79391	5.42000	166.75533				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.46000	166.33232	5.46000	166.29369				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			5.02000	127.72777	5.02000	127.69949				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.88000	173.17266	4.88000	173.13511				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.47000	5.47000	5.47000	166.17851				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	11.99497				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	13.27379				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 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
FRS160 On 06/06/2024 Spot Bond					0.00000	15.17694				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	17.08890				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	11.51143				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	12.51237				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	14.03970				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	15.57411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	10.98483				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	10.99854				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	10.49717				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	11.97087				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	101.31053				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.39264				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	12.95238				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	12.95237				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	14.35985				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 18/09/2023 Spot Bond					0.00000	102.02359				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 27/09/2025 Spot Bond					0.00000	101.91047				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond					0.00000	105.76404				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	108.54578				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	118.94454				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	127.55234				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	119.55536				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 23/03/2020 Spot Bond					0.00000	118.50583				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	25.43894				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	33.88293				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	100.76985				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	112.79078				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	100.84081				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS20(On 12/08/2025 Spot Bond					0.00000	100.67716				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS20(On 06/08/2025 Spot Bond					0.00000	100.34158				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS20(On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS20(On 11/09/2020 Spot Bond					0.00000	100.89066				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS20(On 15/03/2021 Spot Bond					0.00000	100.11660				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS20(On 14/10/2025 Spot Bond					0.00000	101.40129				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS20(On 16/11/2020 Spot Bond					0.00000	100.97591				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS20(On 16/11/2020 Spot Bond					0.00000	103.52742				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS20(On 18/11/2024 Spot Bond					0.00000	100.51633				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS21(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
FRS211 On 20/12/2020 Spot Bond					0.00000	125.11299				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS21(On 04/09/2020 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 FRS212 SPOT										0.00	0	0
Total For FRS212										0.00	0	0
FRS212 On 03/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0
FRS213 On 04/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS214 SPOT										0.00	0	0
Total For FRS214										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.41000	3.41000	3.41000	299.91736				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.30000	3.30000	3.30000	301.02294				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			4.02000	4.02000	4.02000	293.87502				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			3.30000	161.05238	3.30000	161.02418				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.01487				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			3.00000	161.93327	3.00000	161.90622				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	100.84465				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			4.55000	98.04134	4.55000	98.02087				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			4.27500	71.63722	4.27500	103.78074				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			4.17000	4.17000	4.17000	132.73659				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			4.24000	4.24000	4.24000	132.31333				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			4.21000	4.21000	4.21000	292.02320				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			6.83000	104.91755	6.83000	104.89830				0.00	0	2,110,400,000
Total FRX20 SPOT										0.00	0	2,110,400,000
Total For FRX20										0.00	0	2,110,400,000
FRX23 On 28/02/2023 Spot Bond			7.26000	7.26000	7.26000	101.53450				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			7.80000	114.22273	7.80000	114.19885				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			7.90000	109.18924	7.90000	109.16599				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			8.22000	110.60945	8.22000	110.58510				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			8.30000	110.00551	8.30000	109.98120				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX28 On 26/07/2028 Spot Bond			8.63000	110.01438	8.63000	109.98884				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			9.05700	105.54395	9.05700	105.51827				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			9.29800	101.88055	9.29800	101.85511				0.00	0	1,600,000,000
Total FRX31 SPOT										0.00	0	1,600,000,000
Total For FRX31										0.00	0	1,600,000,000
FRX32 On 31/03/2032 Spot Bond			9.40000	112.67925	9.40000	112.65098				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.70500	79.84072	10.70500	79.81797				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	102.50611				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
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/08/2039 Spot Bond					0.00000	103.70684				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.86361				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	100.71846				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	100.45423				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.42564				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	100.44073				0.00	0	0
Total FS7A2 SPOT										0.00	0	0
Total For FS7A2										0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.44989				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	100.45258				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	101.71340				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	100.85724				0.00	650,000,000	650,000,000
Total GBL04 SPOT										0.00	650,000,000	650,000,000
Total For GBL04										0.00	650,000,000	650,000,000
GBL05 On 07/11/2022 Spot Bond					0.00000	100.81640				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	102.38295				0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH5A11 SPOT										0.00	0	500,000,000
Total For GH5A11										0.00	0	500,000,000
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.42920				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	102.22904				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	102.31121				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	102.87331				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total GRB23U SPOT									0.00	0	0
Total For GRB23U									0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB24U SPOT									0.00	0	0
Total For GRB24U									0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB25U SPOT									0.00	0	0
Total For GRB25U									0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB27U SPOT									0.00	0	0
Total For GRB27U									0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB28U SPOT									0.00	0	0
Total For GRB28U									0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB29U SPOT									0.00	0	0
Total For GRB29U									0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB30U SPOT									0.00	0	0
Total For GRB30U									0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB31U SPOT									0.00	0	0
Total For GRB31U									0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB32U SPOT									0.00	0	0
Total For GRB32U									0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB33U SPOT									0.00	0	0
Total For GRB33U									0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.25000	103.15216	4.25000	103.13151			170,000,000,000.00	40,000,000	20,000,000
Total GRL35 SPOT									170,000,000,000.00	40,000,000	20,000,000
Total For GRL35									170,000,000,000.00	40,000,000	20,000,000
GRT07 On 21/02/2024 Spot Bond					0.00000	102.31879			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	101.33959			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	102.02610				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	101.37486				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	100.92475				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.36310				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	102.35091				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			7.29500	112.95678	7.29500	112.93466				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	99.96222				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	100.76284				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	102.67560				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			9.55000	105.04935	9.55000	105.02257				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	101.28216				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	102.59019				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.57376				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	100.41052				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	101.31192				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.77706				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.01956				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.02002				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	100.43360				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	100.26988				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	101.12978				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	101.35045				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	101.51414				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	102.26218				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	101.65528				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	100.91198				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	100.44719				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	100.65045				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	100.46711				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	100.21684				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					0.00000	100.18280				0.00	0	0
Total H10T2 SPOT										0.00	0	0
Total For H10T2										0.00	0	0
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T4U SPOT										0.00	0	0
Total For H6T4U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.19988				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	101.40234				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	101.41977				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	101.81600				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	101.74003				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.04287				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	100.23353				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.06371				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	103.76800	10.00000	103.74100				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	101.72697				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	101.65908				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	101.91149				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			6.28000	102.39103	6.28000	102.37382				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	75.65094	100.00000	75.50172				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.92000	294.91180	3.92000	294.85539				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			4.11000	4.11000	4.11000	296.19096				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			4.77000	75.91992	4.77000	93.24088				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			11.05500	88.16482	11.05500	88.13877			43,556,700,000,000.00	3,940,000,000	2,320,000,000	

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 HWAY34 SPOT									13,556,700,000,000.00	3,940,000,000	2,320,000,000
Total For HWAY34									13,556,700,000,000.00	3,940,000,000	2,320,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.13547	100.00000	10.11292			0.00	0	0
Total HWAY34/R208 SPOT									0.00	0	0
Total For HWAY34/R208									0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			11.03500	87.94238	11.03500	87.91643			0.00	0	3,020,000,000
Total HWAY35 SPOT									0.00	0	3,020,000,000
Total For HWAY35									0.00	0	3,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.13504	100.00000	10.11249			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	101.56434			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	101.25770			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	100.27154			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	103.76800	10.00000	103.74100			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			3.75000	135.33418	3.60000	136.24120			011,619,875,000,000.00	269,765,300,000	282,288,392,700
Total I2025 SPOT									11,619,875,000,000.00	269,765,300,000	282,288,392,700
Total For I2025									11,619,875,000,000.00	269,765,300,000	282,288,392,700
I2029 On 31/03/2029 Spot Bond			3.78000	101.06714	3.78000	101.04818			387,232,650,000,000.00	102,442,500,000	172,307,278,500
Total I2029 SPOT									37,232,650,000,000.00	102,442,500,000	172,307,278,500
Total For I2029									37,232,650,000,000.00	102,442,500,000	172,307,278,500
I2033 On 28/02/2033 Spot Bond			3.94000	98.88208	3.94000	98.86322			223,870,800,000,000.00	56,820,000,000	263,586,424,600
Total I2033 SPOT									23,870,800,000,000.00	56,820,000,000	263,586,424,600
Total For I2033									23,870,800,000,000.00	56,820,000,000	263,586,424,600
I2038 On 31/01/2038 Spot Bond			4.00000	114.21611	3.95000	114.99609			294,685,892,000,000.00	73,671,473,000	275,541,995,700
Total I2038 SPOT									14,685,892,000,000.00	73,671,473,000	275,541,995,700
Total For I2038									14,685,892,000,000.00	73,671,473,000	275,541,995,700
I2046 On 31/03/2046 Spot Bond			3.99000	106.37164	3.99000	106.35109			6,740,307,000,000.00	1,689,300,000	107,600,900,600

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2046 SPOT									6,740,307,000,000.00	1,689,300,000	107,600,900,600
Total For I2046									6,740,307,000,000.00	1,689,300,000	107,600,900,600
I2050 On 31/12/2050 Spot Bond			4.14000	105.40440	3.98000	108.68995			405,051,804,000,000.00	97,838,600,000	254,954,235,038
Total I2050 SPOT									15,051,804,000,000.00	97,838,600,000	254,954,235,038
Total For I2050									15,051,804,000,000.00	97,838,600,000	254,954,235,038
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
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	100.36549			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			7.23500	7.23500	7.23500	106.35942			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	100.67574			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.28574				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	100.95125				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.87000	295.40317	3.87000	295.34705				0.00	0	2,000,000,000
Total IBL109 SPOT										0.00	0	2,000,000,000
Total For IBL109										0.00	0	2,000,000,000
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.11901				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	100.51733				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	100.42137				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	100.70886				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	100.43309				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	99.82042				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.04829				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	100.52267				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	101.30931				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.70993				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	100.58823				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	101.50223				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	101.34094				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	100.46727				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	101.28906				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	100.69605				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	100.65828				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	99.98001				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	101.18853				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	100.38183				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	100.36680				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	101.16959				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	101.18586				0.00	0	0
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL140 On 14/02/2021 Spot Bond					0.00000	100.56014				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	100.43614				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	100.44178				0.00	0	0
Total IBL142 SPOT										0.00	0	0
Total For IBL142										0.00	0	0
IBL143 On 11/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL143 SPOT										0.00	0	0
Total For IBL143										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.03000	3.03000	3.03000	161.81775				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	103.76800	10.00000	103.74100				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			7.05500	101.73795	7.05500	101.71882				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			7.88000	108.56681	7.88000	108.54377				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	101.22373				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			3.15000	161.49204	3.15000	161.46442				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	100.81638				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.04086				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			7.53000	108.98038	7.53000	108.95826				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.37390				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			7.16000	106.72532	7.16000	106.70469				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	47.45280	100.00000	47.34720				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	100.34867				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	100.96392				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	103.19636				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	9.66403	100.00000	9.64253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			6.71000	104.18541	6.71000	104.16662				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			8.75000	105.86502	8.75000	105.84011				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.11262				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			9.78500	113.15082	9.78500	113.38988				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.13825				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.35000	109.98648	9.35000	109.95902				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.37523				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.67671				0.00	0	600,000,000
Total IDCG13 SPOT										0.00	0	600,000,000
Total For IDCG13										0.00	0	600,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.62431				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.28927				0.00	200,000,000	200,000,000
Total IDCG15 SPOT										0.00	200,000,000	200,000,000
Total For IDCG15										0.00	200,000,000	200,000,000
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.45840				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.70010				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG17 On 12/03/2022 Spot Bond					0.00000	99.97964				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	100.38818				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	99.86342				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG20 On 18/12/2022 Spot Bond					0.00000	99.85768				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG21 On 18/12/2024 Spot Bond					0.00000	99.89045				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.98686				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	99.89368				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP10 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
IDCP20 On 05/04/2025 Spot Bond			100.00000	7.97079	100.00000	7.95316				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP30 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			8.25000	104.00904	8.25000	103.98607				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			6.97500	105.42927	6.97500	105.40953				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN415U SPOT										0.00	0	0
Total For IN415U										0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
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	103.76800	10.00000	103.74100				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	100.21375				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	100.95741				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	101.62966				0.00	20,000,000	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ING383 SPOT										0.00	20,000,000	0
Total For ING383										0.00	20,000,000	0
ING384 On 30/09/2021 Spot Bond					0.00000	88.63770				0.00	20,000,000	0
Total ING384 SPOT										0.00	20,000,000	0
Total For ING384										0.00	20,000,000	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.19746				0.00	0	500,000,000
Total INLV01 SPOT										0.00	0	500,000,000
Total For INLV01										0.00	0	500,000,000
INLV02 On 20/10/2020 Spot Bond					0.00000	101.98017				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.06639				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			9.11500	104.18204	9.11500	104.15653				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	107.12917				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.76800	10.00000	103.74100				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	100.16434				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	102.11076				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	102.03464				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	101.83465				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	101.85623				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.87781				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	101.93709				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	102.56705				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	99.89198				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	100.81234				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	101.33877				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	100.69961				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	100.70750				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	101.74496				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	102.16986				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	101.65553				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	99.97836				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPFC29 On 24/04/2020 Spot Bond					0.00000	100.90304				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	100.30811	2.75000	100.30059				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			7.03000	149.33366	7.03000	149.29275				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	100.00000				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	101.97101				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			9.01500	103.98766	9.01500	103.96248				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	107.18212				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	104.51282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	102.40606			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			5.25000	5.25000	5.25000	155.43871			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	105.60041			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			9.24000	109.26693	9.24000	109.23981			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	104.50920			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			9.25500	9.25500	9.25500	108.76310			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	101.18964			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			3.95000	159.16479	3.95000	159.13414		237,000,000,000.00		60,000,000	30,000,000
Total IV045 SPOT								237,000,000,000.00		60,000,000	30,000,000
Total For IV045								237,000,000,000.00		60,000,000	30,000,000
IV046 On 21/06/2022 Spot Bond					0.00000	106.45801			0.00	0	0
Total IV046 SPOT									0.00	0	0
Total For IV046									0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	102.51949			0.00	0	3,200,000,000
Total IV050 SPOT									0.00	0	3,200,000,000
Total For IV050									0.00	0	3,200,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	1,000,000,000
Total IV164U SPOT										0.00	0	1,000,000,000
Total For IV164U										0.00	0	1,000,000,000
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			5.73000	163.25507	5.73000	163.21597				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA987 On 19/03/2020 Spot Bond			6.85000	6.85000	6.85000	99.75662				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			6.85000	6.85000	6.85000	99.36596				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			6.85000	6.85000	6.85000	99.23642				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			6.95000	6.95000	6.95000	99.09431				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			6.95000	6.95000	6.95000	98.96359				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA993 SPOT										0.00	0	0
Total For IVA993										0.00	0	0
IVA994 On 07/05/2020 Spot Bond			6.95000	6.95000	6.95000	98.83323				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			7.05000	7.05000	7.05000	98.68479				0.00	0	0
Total IVA995 SPOT										0.00	0	0
Total For IVA995										0.00	0	0
IVA996 On 20/05/2020 Spot Bond			7.05000	7.05000	7.05000	98.57206				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			7.05000	7.05000	7.05000	98.47831				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			7.05000	7.05000	7.05000	98.29135				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			7.05000	7.05000	7.05000	98.16090				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	103.76800	10.00000	103.74100				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	101.72048				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			6.88500	104.38444	6.88500	104.36503				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	101.85064				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	100.82544				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			7.73500	107.72531	7.73500	107.70297				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.81875				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	101.84820				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	0.00000				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	99.95577				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	101.82857				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	101.61085				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			7.38500	105.70236	7.38500	105.68130				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	100.48493				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	99.88591				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.11906				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	101.00897				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.04452				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.42294				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	100.29984				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	101.37816				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	100.18824				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.01927				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	100.18117				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	101.81313				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	100.84927				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	100.76817				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	99.86526				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	100.76038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVC154 SPOT									0.00	0	0
Total For IVC154									0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC155 SPOT									0.00	0	0
Total For IVC155									0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	101.09378			0.00	0	0
Total IVC156 SPOT									0.00	0	0
Total For IVC156									0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	101.51163			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	101.69494			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	101.45563			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	100.71204			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	100.53190			0.00	0	0
Total IVC162 SPOT									0.00	0	0
Total For IVC162									0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	99.86694			0.00	0	0
Total IVC163 SPOT									0.00	0	0
Total For IVC163									0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	99.82104			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	101.73213			0.00	0	0
Total IVC167 SPOT									0.00	0	0
Total For IVC167									0.00	0	0
IVC169 On 19/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total IVC169 SPOT								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
Total For IVC169								10,000,000,000,000.00	25,000,000,000	25,000,000,000	
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	101.32275				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	99.76976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.80894				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			7.09000	108.57194	7.09000	108.55127				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	100.38918				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.04178				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP011 On 01/12/2022 Spot Bond					0.00000	100.21795				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	100.47038				0.00	0	250,000,000
Total KAP013 SPOT										0.00	0	250,000,000
Total For KAP013										0.00	0	250,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	101.16021				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP015 On 01/11/2024 Spot Bond					0.00000	100.84752				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP016 On 29/04/2022 Spot Bond					0.00000	100.95289				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	101.82501				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	101.34855				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			9.34000	127.25603	9.34000	127.22412				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.23926				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	101.92901				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	104.80982				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			7.42000	108.26695	7.42000	108.24541				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	100.63455				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	101.87565				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			7.80000	113.75255	7.80000	113.72877				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	102.09669				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	103.77824				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			10.24500	105.13824	10.24500	105.10939				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			7.54500	108.65775	7.54500	108.63576				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	99.81563				0.00	5,000,000,000	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK30 SPOT										0.00	5,000,000,000	5,000,000,000
Total For LBK30										0.00	5,000,000,000	5,000,000,000
LBK31 On 20/09/2023 Spot Bond					0.00000	100.34973				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	100.71961				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	100.63115				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	102.07112				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	101.65288				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	101.79608				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	100.52258				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			6.77000	101.65985	6.77000	101.64152			1,692,500,000,000.00		250,000,000	250,000,000
Total LGL04 SPOT									1,692,500,000,000.00		250,000,000	250,000,000
Total For LGL04									1,692,500,000,000.00		250,000,000	250,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	101.83752				0.00	100,000,000	100,000,000
Total LGL05 SPOT										0.00	100,000,000	100,000,000
Total For LGL05										0.00	100,000,000	100,000,000
LGL06 On 04/10/2022 Spot Bond			7.77000	109.99829	7.77000	109.97539				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	103.56597				0.00	0	500,000,000
Total LGL07 SPOT										0.00	0	500,000,000
Total For LGL07										0.00	0	500,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	102.65800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.40152				0.00	300,000,000	300,000,000
Total LGL09 SPOT										0.00	300,000,000	300,000,000
Total For LGL09										0.00	300,000,000	300,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	101.53205				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
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	100.94410				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	100.83483				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	100.93622				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	100.16156				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	101.19667				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	100.44442				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	100.45251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.45796				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	100.46872				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	100.47679				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ17 On 09/03/2020 Spot Bond					0.00000	0.00000				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	99.34114				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	99.96267				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	101.69494				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	100.48101				0.00	0	6,000,000,000
Total MBF057 SPOT										0.00	0	6,000,000,000
Total For MBF057										0.00	0	6,000,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	100.61962				0.00	32,000,000,000	16,000,000,000
Total MBF059 SPOT										0.00	32,000,000,000	16,000,000,000
Total For MBF059										0.00	32,000,000,000	16,000,000,000
MBF06 On 17/08/2021 Spot Bond					0.00000	100.52854				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06 On 07/06/2020 Spot Bond					0.00000	100.03767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	100.11105				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	101.56838				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	101.71804				0.00	40,000,000,000	40,000,000,000
Total MBF065 SPOT										0.00	40,000,000,000	40,000,000,000
Total For MBF065										0.00	40,000,000,000	40,000,000,000
MBP03: On 11/04/2020 Spot Bond					0.00000	101.30928				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	100.31461				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	100.81946				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	100.60217				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	100.36116				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	101.29824				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	100.94576				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	100.95288				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	101.63450				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP044 SPOT									0.00	0	0
Total For MBP044									0.00	0	0
MBP04: On 27/09/2023 Spot Bond					0.00000	101.65497			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	100.33607			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	100.31258			0.00	0	0
Total MBP047 SPOT									0.00	0	0
Total For MBP047									0.00	0	0
MBP04: On 27/03/2022 Spot Bond					0.00000	101.63452			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	101.65499			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	100.35131			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	117.75219			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			6.97000	102.84358	6.97000	102.82423			0.00	0	0
Total MMIG02 SPOT									0.00	0	0
Total For MMIG02									0.00	0	0
MMIG0: On 01/06/2020 Spot Bond					0.00000	100.53474			0.00	0	0
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0: On 12/08/2025 Spot Bond			10.81000	10.81000	10.81000	102.82180			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			7.85000	107.37078	7.85000	107.34808		1,334,500,000,000.00	170,000,000	1,135,000,000	
Total MMIG05 SPOT								1,334,500,000,000.00	170,000,000	1,135,000,000	
Total For MMIG05								1,334,500,000,000.00	170,000,000	1,135,000,000	
MMIG0: On 19/10/2028 Spot Bond					0.00000	103.42946			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.84916				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	100.02122				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			8.88000	104.38312	8.88000	104.35835				0.00	0	0
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	117.86747				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	101.76397				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	102.86140				0.00	0	40,000,000
Total MTN07 SPOT										0.00	0	40,000,000
Total For MTN07										0.00	0	40,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.85370				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	102.94380				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	103.66050				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	100.73349				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	101.01784				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	100.17026				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	100.68343				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	100.69956				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	100.26844				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.27610				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	100.28495				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.04257				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	100.09338				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	100.67497				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.03876				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.39262				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	100.38837				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	100.38837				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.86127				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	101.97320				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	102.00265				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	102.01174				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	102.39243				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	103.75067				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	101.74526				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N7A20 SPOT										0.00	0	0
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	101.83933				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	102.16864				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	102.44859				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	102.70605				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			7.36000	104.72778	7.36000	104.70699				0.00	0	469,000,000
Total NAM01 SPOT										0.00	0	469,000,000
Total For NAM01										0.00	0	469,000,000
NAM02 On 29/06/2020 Spot Bond			6.57500	102.77944	6.57500	102.76128				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			7.82000	107.64835	7.82000	107.62565				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			9.78000	104.54268	9.78000	104.51526				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.06191				0.00	0	700,000,000
Total NBG01G SPOT										0.00	0	700,000,000
Total For NBG01G										0.00	0	700,000,000
NBG02 On 30/04/2024 Spot Bond					0.00000	101.07945				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	100.91521				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	100.94340				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBG04G SPOT									0.00	0	0
Total For NBG04G									0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	100.95887			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			6.93500	103.90984	6.93500	103.89038			0.00	0	0
Total NBK11A SPOT									0.00	0	0
Total For NBK11A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			7.02500	106.78461	7.02500	106.76435			0.00	0	0
Total NBK12A SPOT									0.00	0	0
Total For NBK12A									0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	104.50561	9.38000	104.47930			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			7.62000	111.86312	7.62000	111.84013		1,752,600,000,000.00	230,000,000	230,000,000	
Total NBK13A SPOT								1,752,600,000,000.00	230,000,000	230,000,000	
Total For NBK13A								1,752,600,000,000.00	230,000,000	230,000,000	
NBK14 On 25/06/2021 Spot Bond			6.43500	105.43460	6.43500	105.41636		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			6.68500	104.44493	6.68500	104.42606		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			8.01000	106.46191	8.01000	106.43894		1,602,000,000,000.00	200,000,000	100,000,000	
Total NBK16A SPOT								1,602,000,000,000.00	200,000,000	100,000,000	
Total For NBK16A								1,602,000,000,000.00	200,000,000	100,000,000	
NBK17 On 22/04/2026 Spot Bond			8.26000	111.82735	8.26000	111.80262		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			6.58000	103.12417	6.58000	103.10585		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			7.21500	107.56171	7.21500	107.54089		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			8.26500	112.89401	8.26500	112.86903		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	102.07461				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21J On 21/07/2027 Spot Bond			9.31000	108.38629	9.31000	108.35919			1,117,200,000,000.00	120,000,000	60,000,000	
Total NBK21A SPOT									1,117,200,000,000.00	120,000,000	60,000,000	
Total For NBK21A									1,117,200,000,000.00	120,000,000	60,000,000	
NBK22J On 19/11/2022 Spot Bond			7.20000	110.03217	7.20000	110.01079			0.00	0	0	
Total NBK22A SPOT									0.00	0	0	
Total For NBK22A									0.00	0	0	
NBK23J On 19/11/2025 Spot Bond			9.07000	110.37257	9.07000	110.34568			0.00	0	0	
Total NBK23A SPOT									0.00	0	0	
Total For NBK23A									0.00	0	0	
NBK24J On 19/11/2027 Spot Bond			9.05000	113.67685	9.05000	113.64921			3,313,462,925,000.00	366,128,500	1,366,128,500	
Total NBK24A SPOT									3,313,462,925,000.00	366,128,500	1,366,128,500	
Total For NBK24A									3,313,462,925,000.00	366,128,500	1,366,128,500	
NBK24I On 11/02/2022 Spot Bond					0.00000	100.66535			0.00	0	0	
Total NBK24B SPOT									0.00	0	0	
Total For NBK24B									0.00	0	0	
NBK25J On 17/02/2023 Spot Bond			7.52000	7.52000	7.52000	108.80117			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	103.71548			0.00	0	0	
Total NBK25B SPOT									0.00	0	0	
Total For NBK25B									0.00	0	0	
NBK26J On 10/05/2023 Spot Bond			100.00000	20.92251	100.00000	20.87595			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	104.15957			0.00	0	0	
Total NBK26B SPOT									0.00	0	0	
Total For NBK26B									0.00	0	0	
NBK27J On 10/05/2026 Spot Bond			9.36000	111.98003	9.36000	111.95189			0.00	0	0	
Total NBK27A SPOT									0.00	0	0	
Total For NBK27A									0.00	0	0	
NBK28J On 02/08/2023 Spot Bond			7.16000	109.50957	7.16000	109.48842			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I On 19/11/2020 Spot Bond					0.00000	100.88992				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29J On 31/07/2026 Spot Bond			8.68000	109.94543	8.68000	109.91977				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30J On 20/02/2024 Spot Bond			7.15500	108.81674	7.15500	108.79573				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.30185				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31J On 09/11/2023 Spot Bond			7.22000	110.12142	7.22000	110.09996				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.55970				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	101.67177				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	102.22894				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	105.31273				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	101.81644				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			10.57500	10.57500	10.57500	62.77955				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	105.11483				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.23271				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	102.47828				0.00	40,000,000	20,000,000
Total NBK43B SPOT										0.00	40,000,000	20,000,000
Total For NBK43B										0.00	40,000,000	20,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	100.73499				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.31216				0.00	0	1,000,000,000
Total NBK45B SPOT										0.00	0	1,000,000,000
Total For NBK45B										0.00	0	1,000,000,000
NBK46I On 15/08/2025 Spot Bond					0.00000	101.63727				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	102.28550				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	100.75993				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	100.98928				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.04658				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	100.57256				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.46278				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	100.81105				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	100.44516				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	101.37242				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	100.79950				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBK5 On 01/08/2024 Spot Bond					0.00000	100.81349				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBK5 On 01/08/2026 Spot Bond					0.00000	100.82440				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBK5 On 01/08/2029 Spot Bond					0.00000	101.16368				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBK5 On 24/02/2023 Spot Bond					0.00000	100.35685				0.00	0	0
Total NBKB59 SPOT										0.00	0	0
Total For NBKB59										0.00	0	0
NBK6 On 24/02/2025 Spot Bond					0.00000	100.36196				0.00	0	0
Total NBKB60 SPOT										0.00	0	0
Total For NBKB60										0.00	0	0
NBK6 On 24/02/2027 Spot Bond					0.00000	100.36627				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	99.79992				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			9.74500	102.75711	9.74500	102.73025				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.80113				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			9.78000	102.09021	9.78000	102.06343				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.79992				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.79786				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.79544				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	99.78509				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	100.49207				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
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	102.69427				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			6.72000	103.52926	6.72000	103.51059				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	105.74865				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.49405				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL01 On 22/09/2021 Spot Bond					0.00000	105.71883			0.00	20,000,000	10,000,000
Total NGL01 SPOT									0.00	20,000,000	10,000,000
Total For NGL01									0.00	20,000,000	10,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	103.92391			0.00	60,000,000	30,000,000
Total NGL02 SPOT									0.00	60,000,000	30,000,000
Total For NGL02									0.00	60,000,000	30,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.41058			0.00	0	0
Total NGL03 SPOT									0.00	0	0
Total For NGL03									0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	106.16732			0.00	0	0
Total NGL04 SPOT									0.00	0	0
Total For NGL04									0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	103.25877			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	101.66007			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	101.59526			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	108.79200			0.00	0	1,000,000,000
Total NGLT1A SPOT									0.00	0	1,000,000,000
Total For NGLT1A									0.00	0	1,000,000,000
NGLT1/ On 20/10/2023 Spot Bond					0.00000	105.63492			0.00	0	1,450,000,000
Total NGLT1B SPOT									0.00	0	1,450,000,000
Total For NGLT1B									0.00	0	1,450,000,000
NGT10/ On 25/03/2024 Spot Bond					0.00000	105.46221			0.00	6,000,000,000	8,260,000,000
Total NGT103 SPOT									0.00	6,000,000,000	8,260,000,000
Total For NGT103									0.00	6,000,000,000	8,260,000,000
NGT10/ On 15/01/2025 Spot Bond					0.00000	103.65760			0.00	0	500,000,000
Total NGT104 SPOT									0.00	0	500,000,000
Total For NGT104									0.00	0	500,000,000
NGT10/ On 22/05/2025 Spot Bond					0.00000	101.00541			0.00	0	1,000,000,000
Total NGT105 SPOT									0.00	0	1,000,000,000
Total For NGT105									0.00	0	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 25/11/2020 Spot Bond			10.00000	103.76800	10.00000	103.74100				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	104.43834	13.50000	104.40087				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	101.55247				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	101.62667				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	101.09824				0.00	0	516,000,000
Total NHM008 SPOT										0.00	0	516,000,000
Total For NHM008										0.00	0	516,000,000
NHM00 On 26/04/2022 Spot Bond					0.00000	101.25925				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	100.40855				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	100.46669				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	99.94616				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	99.99783				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	100.51433				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	99.94841				0.00	0	0
Total NHM015 SPOT										0.00	0	0
Total For NHM015										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NI202 On 07/12/2033 Spot Bond			4.95500	4.95500	4.95500	200.96397			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			4.44000	4.44000	4.44000	178.54250			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			4.35500	4.35500	4.35500	131.62129			0.00	0	0
Total NI25 SPOT									0.00	0	0
Total For NI25									0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.62000	4.62000	4.62000	94.45638		554,400,000,000.00	120,000,000	60,000,000	
Total NI29 SPOT								554,400,000,000.00	120,000,000	60,000,000	
Total For NI29								554,400,000,000.00	120,000,000	60,000,000	
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NI33 SPOT									0.00	0	0
Total For NI33									0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.85000	4.85000	4.85000	101.53084			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			4.46000	4.46000	4.46000	130.99303			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			4.85000	4.85000	4.85000	128.68924			0.00	0	0
Total NILB13 SPOT									0.00	0	0
Total For NILB13									0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.58000	4.58000	4.58000	176.80111			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			5.29000	168.30434	5.29000	168.26600			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			4.81500	102.03982	4.81500	102.01780			0.00	0	0
Total NILB17 SPOT									0.00	0	0
Total For NILB17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NMP20 On 24/07/2020 Spot Bond			6.26500	102.32158	6.26500	102.30441				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	101.48818				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	101.72022				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	101.92151				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	102.98290				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	101.72164				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	101.82210				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	100.79248				0.00	0	0
Total NN019 SPOT										0.00	0	0
Total For NN019										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	114.38416				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	101.04336				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	101.22836				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN028I 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	100.38750				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	99.93945				0.00	0	0
Total NN034 SPOT										0.00	0	0
Total For NN034										0.00	0	0
NN036 On 28/02/2023 Spot Bond					0.00000	100.03335				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					0.00000	96.24249				0.00	0	0
Total NN037 SPOT										0.00	0	0
Total For NN037										0.00	0	0
NN039 On 06/03/2027 Spot Bond					0.00000	99.38286				0.00	0	0
Total NN039 SPOT										0.00	0	0
Total For NN039										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.39262				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN040 On 06/03/2026 Spot Bond					0.00000	99.45092				0.00	0	0
Total NN040 SPOT										0.00	0	0
Total For NN040										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	99.97812				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	99.97729				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	101.41647				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF01(On 19/01/2021 Spot Bond					0.00000	100.14236				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	89.27254				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	89.27254				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	105.31176				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	106.11372				0.00	0	0
Total NNF06 SPOT										0.00	0	0
Total For NNF06										0.00	0	0
NNF07 On 20/09/2020 Spot Bond					0.00000	108.25689				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	108.12548				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	93.24622				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			7.90000	7.90000	7.90000	101.03427				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	100.40663				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	100.38582				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	100.38632				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A2: On 22/05/2021 Spot Bond					0.00000	100.37109				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			7.09500	7.09500	7.09500	101.24181				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	100.38507				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	100.40360				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	100.39273				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1: On 22/05/2020 Spot Bond			7.29500	7.29500	7.29500	101.25173				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	100.40365				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	100.44682				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			7.01500	116.85105	7.01500	116.82892				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			4.00000	187.61214	4.00000	187.57587				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02: On 30/11/2028 Spot Bond			9.98000	116.42566	9.98000	116.39469				0.00	0	6,404,673,300
Total NRA028 SPOT										0.00	0	6,404,673,300
Total For NRA028										0.00	0	6,404,673,300
NRA02: On 30/11/2028 Spot Bond			100.00000	15.46491	100.00000	15.43069				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	101.36228			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	101.33642			0.00	0	100,000,000
Total NTC20 SPOT									0.00	0	100,000,000
Total For NTC20									0.00	0	100,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	102.79163			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	100.91763			0.00	0	0
Total NTC22 SPOT									0.00	0	0
Total For NTC22									0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.22254			0.00	0	1,400,000,000
Total NTC23 SPOT									0.00	0	1,400,000,000
Total For NTC23									0.00	0	1,400,000,000
NTC24 On 29/03/2021 Spot Bond					0.00000	101.67152			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	100.29287			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.10615			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	99.97954			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	99.97926			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	100.39657			0.00	0	0
Total OMI01 SPOT									0.00	0	0
Total For OMI01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML04 On 19/03/2020 Spot Bond					0.00000	99.84665			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			7.18000	7.18000	7.18000	99.84288			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			7.52000	104.96161	7.52000	104.94033			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			9.80000	104.28898	9.80000	104.26157			0.00	0	1,068,000,000
Total OML07 SPOT									0.00	0	1,068,000,000
Total For OML07									0.00	0	1,068,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	100.54351			0.00	0	597,000,000
Total OML08 SPOT									0.00	0	597,000,000
Total For OML08									0.00	0	597,000,000
OML09 On 14/09/2022 Spot Bond			7.82000	106.82813	7.82000	106.80563			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			9.80000	106.41546	9.80000	106.38749			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	100.43155			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PEP01 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			290,000,000,000,000.00	172,900,000,000	113,200,000,000	
Total PEP01 SPOT									10,000,000,000,000.00	172,900,000,000	113,200,000,000	
Total For PEP01									10,000,000,000,000.00	172,900,000,000	113,200,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PEP02 On 10/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			580,000,000,000,000.00	45,800,000,000	20,600,000,000
Total PEP02 SPOT									580,000,000,000,000.00	45,800,000,000	20,600,000,000
Total For PEP02									580,000,000,000,000.00	45,800,000,000	20,600,000,000
PMM12 On 25/11/2020 Spot Bond			10.00000	103.76800	10.00000	103.74100			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	99.97823			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	100.28439			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	101.48243			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	100.75858			0.00	0	0
Total PMM54 SPOT									0.00	0	0
Total For PMM54									0.00	0	0
PMM55 On 28/08/2021 Spot Bond					0.00000	100.28615			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	100.45793			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	100.47675			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	100.51436			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	100.51973			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2D On 20/02/2022 Spot Bond					0.00000	100.52509			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			8.18000	114.21392	8.00000	115.18628		402,374,004,232,000.00	3,349,923,472,400	248,441,881,000	
Total R186 SPOT								12,374,004,232,000.00	349,923,472,400	248,441,881,000	
Total For R186								12,374,004,232,000.00	349,923,472,400	248,441,881,000	
R197 On 07/12/2023 Spot Bond			2.97000	304.41982	2.80000	306.11084		440,429,616,000,000.00	148,292,800,000	71,381,807,500	
Total R197 SPOT								10,429,616,000,000.00	148,292,800,000	71,381,807,500	
Total For R197								10,429,616,000,000.00	148,292,800,000	71,381,807,500	
R202 On 07/12/2033 Spot Bond			4.00000	222.26866	3.95500	223.29328		216,473,600,000,000.00	54,118,400,000	159,297,438,100	
Total R202 SPOT								16,473,600,000,000.00	54,118,400,000	159,297,438,100	
Total For R202								16,473,600,000,000.00	54,118,400,000	159,297,438,100	
R2023 On 28/02/2023 Spot Bond			6.27000	104.21667	6.22000	104.33615		393,913,166,820,000.00	541,293,966,000	206,644,726,200	
Total R2023 SPOT								13,913,166,820,000.00	541,293,966,000	206,644,726,200	
Total For R2023								13,913,166,820,000.00	541,293,966,000	206,644,726,200	
R2030 On 31/01/2030 Spot Bond			9.03500	94.21168	9.03500	94.18881		643,497,984,962,000.00	1,399,391,033,200	1,029,623,575,300	
Total R2030 SPOT								13,497,984,962,000.00	399,391,033,200	1,029,623,575,300	
Total For R2030								13,497,984,962,000.00	399,391,033,200	1,029,623,575,300	
R2032 On 31/03/2032 Spot Bond			9.50000	94.82916	9.50000	94.80512		193,109,600,000,000.00	336,116,800,000	929,075,644,200	
Total R2032 SPOT								13,109,600,000,000.00	336,116,800,000	929,075,644,200	
Total For R2032								13,109,600,000,000.00	336,116,800,000	929,075,644,200	
R2035 On 28/02/2035 Spot Bond			9.87500	92.57169	9.87500	92.54757		374,772,450,000,000.00	746,812,400,000	1,139,460,539,000	
Total R2035 SPOT								14,772,450,000,000.00	746,812,400,000	1,139,460,539,000	
Total For R2035								14,772,450,000,000.00	746,812,400,000	1,139,460,539,000	
R2037 On 31/01/2037 Spot Bond			10.08500	88.20654	10.08500	88.18271		617,342,983,000,000.00	556,999,800,000	870,342,724,400	
Total R2037 SPOT								17,342,983,000,000.00	556,999,800,000	870,342,724,400	
Total For R2037								17,342,983,000,000.00	556,999,800,000	870,342,724,400	
R2040 On 31/01/2040 Spot Bond			10.18000	91.01190	10.18000	90.98707		226,858,160,000,000.00	415,212,000,000	389,895,813,200	
Total R2040 SPOT								16,858,160,000,000.00	415,212,000,000	389,895,813,200	
Total For R2040								16,858,160,000,000.00	415,212,000,000	389,895,813,200	
R2044 On 31/01/2044 Spot Bond			10.26500	87.55842	10.26500	87.53434		614,985,235,351,000.00	449,584,533,400	1,150,843,198,000	
Total R2044 SPOT								14,985,235,351,000.00	449,584,533,400	1,150,843,198,000	
Total For R2044								14,985,235,351,000.00	449,584,533,400	1,150,843,198,000	
R2048 On 28/02/2048 Spot Bond			10.25000	86.56023	10.25000	86.53685		383,460,081,175,000.00	2,769,118,056,700	1,190,878,023,200	
Total R2048 SPOT								13,460,081,175,000.00	769,118,056,700	1,190,878,023,200	
Total For R2048								13,460,081,175,000.00	769,118,056,700	1,190,878,023,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208 On 31/03/2021 Spot Bond			6.07000	103.70284	6.10000	103.65551			069,557,168,000,000.00	835,182,400,000	296,028,500,000
Total R208 SPOT									9,557,168,000,000.00	835,182,400,000	296,028,500,000
Total For R208									9,557,168,000,000.00	835,182,400,000	296,028,500,000
R209 On 31/03/2036 Spot Bond			10.09500	72.54356	9.95500	73.38136			298,054,263,000,000.00	921,055,400,000	972,485,796,100
Total R209 SPOT									18,054,263,000,000.00	921,055,400,000	972,485,796,100
Total For R209									18,054,263,000,000.00	921,055,400,000	972,485,796,100
R210 On 31/03/2028 Spot Bond			3.73000	187.71883	3.73000	187.68390			6,769,950,000,000.00	1,815,000,000	77,607,472,600
Total R210 SPOT									6,769,950,000,000.00	1,815,000,000	77,607,472,600
Total For R210									6,769,950,000,000.00	1,815,000,000	77,607,472,600
R212 On 31/01/2022 Spot Bond			2.78000	162.58317	2.50000	163.39014			279,300,956,000,000.00	460,180,200,000	302,416,937,300
Total R212 SPOT									9,300,956,000,000.00	460,180,200,000	302,416,937,300
Total For R212									9,300,956,000,000.00	460,180,200,000	302,416,937,300
R213 On 28/02/2031 Spot Bond			9.46000	83.67469	9.28500	84.70769			323,472,421,050,000.00	245,610,192,500	601,914,908,500
Total R213 SPOT									13,472,421,050,000.00	245,610,192,500	601,914,908,500
Total For R213									13,472,421,050,000.00	245,610,192,500	601,914,908,500
R214 On 28/02/2041 Spot Bond			10.14000	68.83874	10.14000	68.82034			157,566,069,212,000.00	705,874,365,800	701,714,410,500
Total R214 SPOT									17,566,069,212,000.00	705,874,365,800	701,714,410,500
Total For R214									17,566,069,212,000.00	705,874,365,800	701,714,410,500
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									0.00	0	0
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT									0.00	0	0
Total For RC004U									0.00	0	0
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT									0.00	0	0
Total For RC005U									0.00	0	0
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC007L On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC007U SPOT										0.00	0	0
Total For RC007U										0.00	0	0
RC008L On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC008U SPOT										0.00	0	0
Total For RC008U										0.00	0	0
RC009L On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC013U SPOT										0.00	0	0
Total For RC013U										0.00	0	0
RC014L On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC014U SPOT										0.00	0	0
Total For RC014U										0.00	0	0
RC015L On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC015U SPOT										0.00	0	0
Total For RC015U										0.00	0	0
RC016L 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
RC017L 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
RC018L 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
RC019L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC019U SPOT										0.00	0	0
Total For RC019U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.75101				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	100.21360				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	101.76096				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	102.53012				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.15423				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	100.29086				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	99.97886				0.00	0	550,000,000
Total RDFB14 SPOT										0.00	0	550,000,000
Total For RDFB14										0.00	0	550,000,000
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.45775				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0

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 11/02/2022 Spot Bond					0.00000	100.75243				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	100.73237				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	100.86733				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	101.77212				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	101.82387				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	101.87776				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	101.69502				0.00	6,000,000,000	6,000,000,000
Total RDFB22 SPOT										0.00	6,000,000,000	6,000,000,000
Total For RDFB22										0.00	6,000,000,000	6,000,000,000
RDFB2 On 22/08/2022 Spot Bond					0.00000	100.45346				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.56370				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	100.47321				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	100.27733				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.89030				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.50089				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17U 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	101.90794				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	102.39243				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	99.85537				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.19015				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	102.86505				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	103.53245				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2022 Spot Bond					0.00000	102.14618				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	102.21583				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	101.90545				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES04U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES35 On 25/08/2021 Spot Bond					0.00000	100.88339				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	100.83652				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	101.38809				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	100.27543				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42U 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
RES44U 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
RES45U 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
RES46U 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
RES47U On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES47U SPOT										0.00	0	0
Total For RES47U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.01000	106.98768	7.01000	106.96755				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			7.87000	107.62613	7.87000	107.60342				0.00	0	179,077,900
Total RW23 SPOT										0.00	0	179,077,900
Total For RW23										0.00	0	179,077,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW28 On 10/12/2028 Spot Bond			10.90500	98.90816	10.90500	98.87947			11,152,205,445,000.00	1,022,669,000	511,634,500
Total RW28 SPOT									11,152,205,445,000.00	1,022,669,000	511,634,500
Total For RW28									11,152,205,445,000.00	1,022,669,000	511,634,500
SBK12/ On 25/11/2020 Spot Bond			10.00000	103.76800	10.00000	103.74100			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	101.89442			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	100.83850			0.00	0	0
Total SBK22 SPOT									0.00	0	0
Total For SBK22									0.00	0	0
SBK23 On 28/05/2022 Spot Bond			7.49000	111.46410	7.49000	111.44158			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	102.83915			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	104.34314			0.00	0	500,000,000
Total SBK25 SPOT									0.00	0	500,000,000
Total For SBK25									0.00	0	500,000,000
SBK26 On 25/04/2021 Spot Bond			7.29000	109.87652	7.29000	109.85503			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	100.89674			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	102.77960			0.00	0	0
Total SBS18 SPOT									0.00	0	0
Total For SBS18									0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.15500	105.84520	7.15500	105.82487			0.00	0	5,000,000,000
Total SBS19 SPOT									0.00	0	5,000,000,000
Total For SBS19									0.00	0	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS20 On 15/05/2026 Spot Bond			8.25000	111.80998	8.25000	111.78516			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	104.95446			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			7.05000	111.01773	7.05000	110.99661			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			8.43000	101.31890	8.43000	101.29593			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			8.55500	108.95285	8.55500	108.92791			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			8.50000	105.71172	8.50000	105.68754			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			8.15000	104.78208	8.15000	104.75908			0.00	0	100,000,000
Total SBS38 SPOT									0.00	0	100,000,000
Total For SBS38									0.00	0	100,000,000
SBS39 On 29/01/2030 Spot Bond			9.52000	102.32646	9.52000	102.30032			0.00	0	0
Total SBS39 SPOT									0.00	0	0
Total For SBS39									0.00	0	0
SBS4 On 16/11/2021 Spot Bond			6.82000	105.52642	6.82000	105.50698			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000
Total For SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.04776			0.00	600,000,000	300,000,000
Total SBS40 SPOT									0.00	600,000,000	300,000,000
Total For SBS40									0.00	600,000,000	300,000,000
SBS41 On 12/11/2022 Spot Bond			7.29000	109.71347	7.29000	109.69189			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			8.22000	114.30403	8.22000	114.27874			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS43 On 12/11/2027 Spot Bond			8.59000	115.90986	8.59000	115.88308				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	101.13915				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			7.15500	109.83815	7.15500	109.81694				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	102.43711				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	101.75197				0.00	0	2,000,000,000
Total SBS49 SPOT										0.00	0	2,000,000,000
Total For SBS49										0.00	0	2,000,000,000
SBS50 On 31/01/2022 Spot Bond			7.18000	105.00020	7.18000	104.97985				0.00	0	5,000,000,000
Total SBS50 SPOT										0.00	0	5,000,000,000
Total For SBS50										0.00	0	5,000,000,000
SBS51 On 31/01/2024 Spot Bond			8.89500	8.89500	8.89500	103.89732				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	104.33338				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	104.26713				0.00	0	3,500,000,000
Total SBS53 SPOT										0.00	0	3,500,000,000
Total For SBS53										0.00	0	3,500,000,000
SBS54 On 12/06/2020 Spot Bond					0.00000	100.17251				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	101.11475				0.00	0	1,350,000,000
Total SBS55 SPOT										0.00	0	1,350,000,000
Total For SBS55										0.00	0	1,350,000,000
SBS56 On 12/06/2022 Spot Bond			6.81500	106.59383	6.81500	106.57432				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS57 On 12/06/2024 Spot Bond					0.00000	101.78615				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	102.48352				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.61037				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	102.07470				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	101.38994				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	101.60254				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	101.79596				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	100.52038				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	101.65390				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	102.51481				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	100.38405				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	100.21100				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBSI11 On 07/12/2023 Spot Bond			3.70000	297.08126	3.70000	297.02618			148,000,000,000.00	40,000,000	20,000,000
Total SBSI11 SPOT									148,000,000,000.00	40,000,000	20,000,000
Total For SBSI11									148,000,000,000.00	40,000,000	20,000,000
SBSI14 On 07/12/2033 Spot Bond			4.90500	4.90500	4.90500	202.01388			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	107.83418			0.00	0	0
Total SBT101 SPOT									0.00	0	0
Total For SBT101									0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	108.77421			0.00	9,640,000,000	7,820,000,000
Total SBT102 SPOT									0.00	9,640,000,000	7,820,000,000
Total For SBT102									0.00	9,640,000,000	7,820,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	104.91430			0.00	6,700,000,000	6,700,000,000
Total SBT103 SPOT									0.00	6,700,000,000	6,700,000,000
Total For SBT103									0.00	6,700,000,000	6,700,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	104.73582			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	101.28425			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			8.27000	109.51189	8.27000	109.48764			0.00	0	0
Total SBT203 SPOT									0.00	0	0
Total For SBT203									0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	101.42552			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	101.07658			0.00	0	0
Total SBT206 SPOT									0.00	0	0
Total For SBT206									0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	102.07293			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	102.08410			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SGI006 On 11/07/2022 Spot Bond					0.00000	99.71143				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	103.76800	10.00000	103.74100				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	101.71753				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	100.55946				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	100.51640				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	100.54520				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	100.86010				0.00	0	600,000,000
Total SLRA5 SPOT										0.00	0	600,000,000
Total For SLRA5										0.00	0	600,000,000
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.57497				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	100.57614				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	100.57934				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	100.54836				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.63199				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	100.60278				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	100.61653				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	99.43757				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	102.46801				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			7.92000	115.22870	7.92000	115.20425				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	103.20693				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	100.53650				0.00	0	22,000,000,000
Total SOLB01 SPOT										0.00	0	22,000,000,000
Total For SOLB01										0.00	0	22,000,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.77807				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.58915				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.37824				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.43305				0.00	8,000,000,000	4,000,000,000
Total SPDA13 SPOT										0.00	8,000,000,000	4,000,000,000
Total For SPDA13										0.00	8,000,000,000	4,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.44103			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	101.82890			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	99.89255			0.00	0	0
Total SPG005 SPOT									0.00	0	0
Total For SPG005									0.00	0	0
SPG00 On 18/06/2022 Spot Bond					0.00000	99.99997			0.00	0	0
Total SPG006 SPOT									0.00	0	0
Total For SPG006									0.00	0	0
SPG00 On 18/06/2024 Spot Bond					0.00000	99.85110			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	101.36645			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	101.43995			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	100.97462			0.00	0	0
Total SPGC01 SPOT									0.00	0	0
Total For SPGC01									0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS044U SPOT									0.00	0	0
Total For SS044U									0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			6.66000	103.36984	6.66000	103.35111			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			6.88500	102.88449	6.88500	102.86546			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			6.88500	102.88449	6.88500	102.86546			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			5.01500	5.01500	5.01500	127.72848			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			9.50000	107.23624	9.50000	107.20906			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			11.15500	74.32082	11.15500	74.29902			0.00	0	0
Total SSN021 SPOT									0.00	0	0
Total For SSN021									0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	100.05094			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 17/03/2020 Spot Bond					0.00000	99.86074			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	100.21280			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	100.55977			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	100.23081			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0

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 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.15999				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	101.40385				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			7.62000	110.74434	7.62000	110.72171				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			4.75000	102.95168	4.75000	102.92964				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	99.18484				0.00	40,000,000	20,000,000
Total SSN044 SPOT										0.00	40,000,000	20,000,000
Total For SSN044										0.00	40,000,000	20,000,000
SSN04(On 30/04/2027 Spot Bond					0.00000	100.98436				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	101.46094				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			3.83000	3.83000	3.83000	295.74110				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05(On 26/09/2020 Spot Bond					0.00000	101.62926				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05(On 26/10/2020 Spot Bond					0.00000	101.04651				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	101.02687				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	100.86245				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0

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 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	101.42023			0.00	0	0
Total SSN060 SPOT									0.00	0	0
Total For SSN060									0.00	0	0
SSN06: On 31/03/2028 Spot Bond			4.95000	4.95000	4.95000	172.29238			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			4.40000	4.40000	4.40000	131.35162			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			4.85000	4.85000	4.85000	101.53084			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	94.45638			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			4.91000	4.91000	4.91000	172.77336			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	100.28705			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	100.28351			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	100.27472			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN07: On 15/06/2023 Spot Bond					0.00000	99.89002				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	99.89190				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	99.82398				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	101.42440				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	97.21200				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	100.86929				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	100.31524				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	99.97674				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	100.83130				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			4.83000	4.83000	4.83000	203.60137				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0

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 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	101.31560				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	100.53754				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
SSN09: On 31/01/2030 Spot Bond					0.00000	100.88693				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			9.02000	103.93764	9.02000	103.91258				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	100.46079				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A12 On 21/08/2020 Spot Bond			6.76500	102.14796	6.76500	102.12958				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	100.44606				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			6.86500	102.04573	6.86500	102.02711				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	100.45464				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			6.81500	101.79109	6.81500	101.77264				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	100.50362				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	100.44936				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	103.71974	8.55000	103.69588				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13 On 21/11/2021 Spot Bond					0.00000	100.41612				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	100.40535				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	100.40520				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	101.82365				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS142 On 28/10/2021 Spot Bond					0.00000	100.98196			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	99.82928			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	99.81196			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	101.43659			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	102.07839			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	100.87077			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	100.25773			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	101.57378			0.00	0	0
Total TFS153 SPOT									0.00	0	0
Total For TFS153									0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	101.71885			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	100.20003			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	100.35879			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	100.50710			0.00	0	0
Total TFS157 SPOT									0.00	0	0
Total For TFS157									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.84283				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	99.82050				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS16C On 25/04/2020 Spot Bond					0.00000	100.94106				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	100.27792				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	100.28313				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	100.98372				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	101.05379				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
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.51475				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			7.18500	101.42558	7.18500	101.40623				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.71772				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			6.85500	101.72017	6.85500	101.70164				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13B On 21/08/2020 Spot Bond					0.00000	100.47255				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	100.47307				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	100.48790				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	100.46368				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	100.47102				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	100.50834				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	100.51243				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	100.51345				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.52367				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.53643				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	100.67643				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.67643				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond					0.00000	100.69166				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.68405				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.68659				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	100.45652				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			6.61500	108.57861	6.61500	108.55920				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.49930				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			6.77500	106.91120	6.77500	106.89163				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	100.48766				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.78706				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	100.46622				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	101.29629				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	101.44536				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14C: On 21/11/2021 Spot Bond					0.00000	100.49684				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	100.66558				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	102.63837				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.17777				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	100.45436				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	100.44432				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	102.96652				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	100.59414				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.29654				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	100.42682				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	100.43204				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	100.45557				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15B: On 21/11/2022 Spot Bond					0.00000	100.93426				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.05154				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	100.47959				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	101.19348				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	100.46733				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	102.36673				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.18204				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	100.57596				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A: On 21/08/2022 Spot Bond					0.00000	100.42435				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	100.43407				0.00	0	420,000,000
Total TH16A2 SPOT										0.00	0	420,000,000
Total For TH16A2										0.00	0	420,000,000
TH16A: On 21/08/2024 Spot Bond			8.49000	100.45790	8.49000	100.43496				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	100.44635				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH16C On 21/08/2024 Spot Bond					0.00000	100.46220				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	100.57184				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	103.76800	10.00000	103.74100				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	100.15936				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.13734				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			7.39000	103.84768	7.39000	103.82721				0.00	0	5,500,000,000
Total TL24 SPOT										0.00	0	5,500,000,000
Total For TL24										0.00	0	5,500,000,000
TL25 On 04/09/2024 Spot Bond			7.92000	106.32472	7.92000	106.30228				0.00	0	370,000,000
Total TL25 SPOT										0.00	0	370,000,000
Total For TL25										0.00	0	370,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	101.33981				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	102.11404				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			9.08000	104.33552	9.08000	104.31021				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	101.09996				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TL30 On 10/06/2024 Spot Bond					0.00000	100.02049				0.00	0	0
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.02104				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	100.69544				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	101.60212				0.00	0	0
Total TLC08 SPOT										0.00	0	0
Total For TLC08										0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	99.89556				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			6.91500	101.63764	6.91500	101.61866			237,876,000,000.00		34,400,000	9,929,700,000
Total TN20 SPOT									237,876,000,000.00		34,400,000	9,929,700,000
Total For TN20									237,876,000,000.00		34,400,000	9,929,700,000
TN20/R On 17/09/2020 Spot Bond			100.00000	69.38940	100.00000	69.23499			0.00		0	0
Total TN20/R208 SPOT									0.00		0	0
Total For TN20/R208									0.00		0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total TN20U SPOT									0.00		0	0
Total For TN20U									0.00		0	0
TN21U On 13/05/2021 Spot Bond			100.00000	47.44473	100.00000	47.33915			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			7.60000	113.78498	7.60000	113.76166			0.00		0	15,194,500,700
Total TN23 SPOT									0.00		0	15,194,500,700
Total For TN23									0.00		0	15,194,500,700
TN23/R On 06/11/2023 Spot Bond			100.00000	18.95041	100.00000	18.90824			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			9.44000	100.81336	9.44000	100.78782			0.00		0	27,006,614,500
Total TN25 SPOT									0.00		0	27,006,614,500
Total For TN25									0.00		0	27,006,614,500

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25/R On 19/08/2025 Spot Bond			100.00000	11.07604	100.00000	11.05140			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			9.62000	99.04109	9.62000	99.01554			0.00	0	3,700,000,000
Total TN27 SPOT									0.00	0	3,700,000,000
Total For TN27									0.00	0	3,700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.78263	100.00000	11.75641			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			10.63500	103.58386	10.63500	103.55455		53,175,000,000,000.00	5,000,000,000	9,800,000,000	
Total TN30 SPOT								53,175,000,000,000.00	5,000,000,000	9,800,000,000	
Total For TN30								53,175,000,000,000.00	5,000,000,000	9,800,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	122.05181	8.00000	122.02566			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			11.77000	96.69023	11.77000	96.66002			0.00	0	3,700,000,000
Total TN40 SPOT									0.00	0	3,700,000,000
Total For TN40									0.00	0	3,700,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.53425	10.75000	104.50435			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
TPDA0 On 25/11/2020 Spot Bond			10.00000	103.76800	10.00000	103.74100			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			7.14500	104.29061	7.14500	104.27050			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			7.11500	104.18105	7.11500	104.16115			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2AI On 14/12/2020 Spot Bond			6.91500	6.91500	6.91500	104.32886			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B On 14/12/2020 Spot Bond					0.00000	99.88260				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	99.87926				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	100.95924				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	99.85996				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	99.82555				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	99.82555				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	100.59798				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	100.61352				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			7.33000	106.99349	7.33000	106.97234				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	100.59448				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	100.60791				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	100.71436				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.69967				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	101.26195				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	101.35501				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	101.39894				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			7.62000	108.07457	7.62000	109.31857				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	101.26194				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	101.35501				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	101.39894				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.46999	8.62000	103.51929				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	101.56426				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	101.56426				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11U: 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
TSE03L 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP22€ On 19/03/2020 Spot Bond					0.00000	99.23491				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	99.38715				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	98.79409				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	97.55847				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	101.09502				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP23€ On 12/03/2020 Spot Bond					0.00000	99.98016				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	99.42279				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	95.76667				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP23€ On 14/05/2020 Spot Bond					0.00000	98.72314				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP24€ On 12/11/2020 Spot Bond					0.00000	95.01065				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TU1A11On 31/01/2025 Spot Bond					0.00000	100.98110				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11On 31/01/2025 Spot Bond					0.00000	101.17331				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TU1D1 On 31/01/2025 Spot Bond					0.00000	102.19434				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 24/10/2024 Spot Bond					0.00000	101.22850				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC32 On 06/04/2020 Spot Bond					0.00000	101.27299				0.00	0	0
Total TWC324 SPOT										0.00	0	0
Total For TWC324										0.00	0	0
TWC32 On 09/04/2020 Spot Bond					0.00000	101.21332				0.00	0	0
Total TWC325 SPOT										0.00	0	0
Total For TWC325										0.00	0	0
TWC32 On 20/04/2020 Spot Bond					0.00000	100.98535				0.00	0	0
Total TWC326 SPOT										0.00	0	0
Total For TWC326										0.00	0	0
TWC32 On 24/04/2020 Spot Bond					0.00000	100.84721				0.00	0	0
Total TWC327 SPOT										0.00	0	0
Total For TWC327										0.00	0	0
TWC32 On 29/04/2020 Spot Bond					0.00000	100.80974				0.00	0	0
Total TWC328 SPOT										0.00	0	0
Total For TWC328										0.00	0	0
TWC32 On 13/05/2020 Spot Bond					0.00000	100.51914				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	100.30650				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	100.22876				0.00	0	0
Total TWC331 SPOT										0.00	0	0
Total For TWC331										0.00	0	0
TWC33 On 04/06/2020 Spot Bond					0.00000	100.13325				0.00	0	0
Total TWC332 SPOT										0.00	0	0
Total For TWC332										0.00	0	0
UG21 On 02/03/2021 Spot Bond			7.09500	103.61798	7.09500	103.59836				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
UG26 On 09/03/2026 Spot Bond			9.90000	106.34999	9.90000	106.32207				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA11U SPOT										0.00	0	0
Total For VCJA11U										0.00	0	0
VCJA21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA21U SPOT										0.00	0	0
Total For VCJA21U										0.00	0	0
VCJA31 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA31U SPOT										0.00	0	0
Total For VCJA31U										0.00	0	0
VCJA41 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA41U SPOT										0.00	0	0
Total For VCJA41U										0.00	0	0
VCJA51 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA51U SPOT										0.00	0	0
Total For VCJA51U										0.00	0	0
VCJA61 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA61U SPOT										0.00	0	0
Total For VCJA61U										0.00	0	0
VCJA71 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA71U SPOT										0.00	0	0
Total For VCJA71U										0.00	0	0
VCJA81 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA81U SPOT										0.00	0	0
Total For VCJA81U										0.00	0	0
VCJA91 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA91U SPOT										0.00	0	0
Total For VCJA91U										0.00	0	0
VCJB11 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB11U SPOT										0.00	0	0
Total For VCJB11U										0.00	0	0
VCJB21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB21U SPOT										0.00	0	0
Total For VCJB21U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VCPA2L 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
VCPA3L 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
VCPA4L 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
VCPA5L 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA6U SPOT									0.00	0	0
Total For VCPA6U									0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA7U SPOT									0.00	0	0
Total For VCPA7U									0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA8U SPOT									0.00	0	0
Total For VCPA8U									0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPA9U SPOT									0.00	0	0
Total For VCPA9U									0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB1U SPOT									0.00	0	0
Total For VCPB1U									0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB2U SPOT									0.00	0	0
Total For VCPB2U									0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB3U SPOT									0.00	0	0
Total For VCPB3U									0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB4U SPOT									0.00	0	0
Total For VCPB4U									0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB5U SPOT									0.00	0	0
Total For VCPB5U									0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB6U SPOT									0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.04226			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.64598			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	101.51676			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	101.18095			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	101.17389			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE13 On 27/08/2021 Spot Bond					0.00000	100.70942			0.00	5,600,000,000	2,800,000,000
Total VKE13 SPOT									0.00	5,600,000,000	2,800,000,000
Total For VKE13									0.00	5,600,000,000	2,800,000,000
VKE14 On 27/08/2023 Spot Bond					0.00000	100.45112			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	100.58893			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	100.60290			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
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		000,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total VR868U SPOT								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
Total For VR868U								10,000,000,000,000.00	100,000,000,000	50,000,000,000	
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total VR869U SPOT								0.00	0	0	
Total For VR869U								0.00	0	0	
WHL01 On 10/10/2020 Spot Bond					0.00000	101.68711		0.00	0	0	
Total WHL01 SPOT								0.00	0	0	
Total For WHL01								0.00	0	0	
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total WHL01U SPOT								0.00	0	0	
Total For WHL01U								0.00	0	0	
WHL02 On 02/10/2021 Spot Bond					0.00000	101.93507		0.00	0	2,540,000,000	
Total WHL02 SPOT								0.00	0	2,540,000,000	
Total For WHL02								0.00	0	2,540,000,000	
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total WHL02U SPOT								0.00	0	0	
Total For WHL02U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WHL03 On 02/10/2023 Spot Bond					0.00000	102.65936				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL06U SPOT										0.00	0	0
Total For WHL06U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			5.85500	103.22500	5.85500	103.20864				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			6.14000	105.87038	6.14000	105.85279				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	45.44086	100.00000	45.33974				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										2.05e+017	561,478,162,660	780,643,856,759
Total for SPOT :										2.05e+017	561,478,162,660	780,643,856,759
Total Futures										2.05e+017	561,478,178,826	780,644,786,109
Total Options										1 050 044.85	1,845	402,713
Grand Total:										2.05e+017	561,478,180,671	780,645,188,822