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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 14/05/2020

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 06/08/2020 Bond Future			12.28750	72.25497	12.03541	73.51540			0.00	0	350
ES33 On 05/11/2020 Bond Future			12.53987	69.37128	12.27696	70.64763			0.00	0	0
ES33 On 04/02/2021 Bond Future			12.81331	70.23856	12.53863	71.53093			0.00	0	0
ES33 On 06/05/2021 Bond Future			13.08931	67.36148	12.80241	68.67050			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 06/08/2020 Bond Future			12.63743	72.05188	12.37948	73.47457			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			12.88154	68.68458	12.61164	70.12523			0.00	0	0
ES42 On 04/02/2021 Bond Future			13.13733	69.54342	12.85485	71.00213			0.00	0	0
ES42 On 06/05/2021 Bond Future			13.40597	66.17781	13.10972	67.65535			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 06/08/2020 Bond Future			136.80012	136.80012	136.69980	136.69980			288,374,652.96	2,108	5,204
I2025 On 05/11/2020 Bond Future			138.52675	138.52675	138.42576	138.42576			0.00	0	0
I2025 On 04/02/2021 Bond Future			138.76754	138.76754	138.66540	138.66540			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	06/05/2021	Bond Future			140.58228	140.58228	140.47897	140.47897			0.00	0	0
Total I2025 Future												288,374,652.96	2,108	5,204
Total For I2025												288,374,652.96	2,108	5,204
I2029	On	06/08/2020	Bond Future			98.59318	98.59318	99.78394	99.78394			0.00	0	4,982
I2029	On	05/11/2020	Bond Future			98.70036	98.70036	99.90662	99.90662			0.00	0	0
I2029	On	04/02/2021	Bond Future			99.95731	99.95731	101.17900	101.17900			0.00	0	0
I2029	On	06/05/2021	Bond Future			100.11318	100.11318	101.35089	101.35089			0.00	0	0
Total I2029 Future												0.00	0	4,982
Total For I2029												0.00	0	4,982
I2033	On	06/08/2020	Bond Future			95.47029	95.47029	96.53536	96.53536			28,641,087.00	300	11,410
I2033	On	05/11/2020	Bond Future			95.46252	95.46252	96.54148	96.54148			0.00	0	0
I2033	On	04/02/2021	Bond Future			96.67816	96.67816	97.77103	97.77103			0.00	0	0
I2033	On	06/05/2021	Bond Future			96.71303	96.71303	97.82020	97.82020			0.00	0	0
Total I2033 Future												28,641,087.00	300	11,410
Total For I2033												28,641,087.00	300	11,410
I2038	On	06/08/2020	Bond Future			106.53928	106.53928	107.91277	107.91277			0.00	0	11,161
I2038	On	05/11/2020	Bond Future			107.88412	107.88412	109.27542	109.27542			0.00	0	0
I2038	On	04/02/2021	Bond Future			107.54437	107.54437	108.95344	108.95344			0.00	0	0
I2038	On	06/05/2021	Bond Future			108.95101	108.95101	110.37851	110.37851			0.00	0	0
Total I2038 Future												0.00	0	11,161
Total For I2038												0.00	0	11,161
I2046	On	06/08/2020	Bond Future			95.85870	95.85870	97.14505	97.14505			0.00	0	15,257
I2046	On	05/11/2020	Bond Future			95.28194	95.28194	96.58505	96.58505			0.00	0	0
I2046	On	04/02/2021	Bond Future			96.49538	96.49538	97.81508	97.81508			0.00	0	0
I2046	On	06/05/2021	Bond Future			95.94835	95.94835	97.28547	97.28547			0.00	0	0
Total I2046 Future												0.00	0	15,257
Total For I2046												0.00	0	15,257
I2050	On	06/08/2020	Bond Future			97.27332	97.27332	98.34501	98.34501			0.00	0	15,749
I2050	On	05/11/2020	Bond Future			98.50107	98.50107	99.58675	99.58675			0.00	0	0
I2050	On	04/02/2021	Bond Future			97.84503	97.84503	98.94464	98.94464			0.00	0	0
I2050	On	06/05/2021	Bond Future			99.12485	99.12485	100.23900	100.23900			0.00	0	0
Total I2050 Future												0.00	0	15,749
Total For I2050												0.00	0	15,749
R186	On	06/08/2020	Bond Future			8.03267	113.57016	7.97149	113.89345		10.08	17,035,524.00	150	81,854
R186	On	05/11/2020	Bond Future			8.19298	114.97655	8.12826	115.30445		9.54	0.00	0	0
R186	On	04/02/2021	Bond Future			8.37114	111.12785	8.30262	111.45991		9.16	0.00	0	0
R186	On	06/05/2021	Bond Future			8.55930	112.55634	8.48659	112.89277		9.07	0.00	0	0

Contract 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 Future											17,035,524.00	150	81,854
R186	On	06/08/2020	Bond Future	8.37	Call		3,438.79000	3.43879	3,218,270	10.33	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put		1,353.99000	1.35399	1,456,760	10.33	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call		3,473.52000	3.47352	3,251,960	10.34	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put		1,337.04000	1.33704	1,438,770	10.34	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call		3,404.20000	3.40420	3,184,750	10.32	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put		1,571.14000	1.57114	1,687,050	10.22	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put		1,371.11000	1.37111	1,474,950	10.32	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Put		593.14000	0.59314	643,220	10.96	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call		5,874.44000	5.87444	5,601,230	10.96	0.00	0	900
R186	On	06/08/2020	Bond Future	8.00	Put		2,133.95000	2.13395	2,279,710	10.08	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call		2,284.75000	2.28475	2,107,220	10.08	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call		3,033.37000	3.03337	2,825,990	10.22	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put		2,017.53000	2.01753	2,128,730	9.98	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call		4,659.44000	4.65944	4,442,010	9.99	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put		2,001.37000	2.00137	2,111,840	9.99	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call		4,593.36000	4.59336	4,377,410	9.97	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put		2,033.80000	2.03380	2,145,750	9.97	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call		2,364.60000	2.36460	2,215,910	9.48	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.34	Put		2,587.54000	2.58754	2,723,140	9.73	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call		3,655.77000	3.65577	3,463,470	9.73	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call		6,727.70000	6.72770	6,471,070	10.30	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put		1,166.47000	1.16647	1,237,740	10.30	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call		4,626.36000	4.62636	4,409,660	9.98	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Put		3,393.20000	3.39320	3,558,170	9.54	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Call		2,739.74000	2.73974	2,576,810	9.54	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.00	Put		6,859.99000	6.85999	7,109,540	9.23	0.00	0	0
R186	On	05/11/2020	Bond Future	7.00	Call		941.53000	0.94153	863,180	9.23	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.84	Put		3,840.06000	3.84006	4,019,270	9.48	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call		3,119.67000	3.11967	2,955,840	9.12	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put		3,863.87000	3.86387	4,032,100	9.12	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call		3,143.30000	3.14330	2,978,710	9.12	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put		3,838.55000	3.83855	4,006,020	9.12	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call		3,167.03000	3.16703	3,001,690	9.13	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put		3,813.35000	3.81335	3,980,070	9.13	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Call		10,866.03000	10.86603	10,580,230	9.73	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Put		941.90000	0.94190	992,530	9.73	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Call		10,899.62000	10.89962	10,613,490	9.73	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Put		934.44000	0.93444	984,740	9.73	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2021	Bond Future	10.78	Call			10,933.24000	10.93324	10,646,790	9.73	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Put			927.03000	0.92703	977,010	9.73	0.00	0	0
Total R186 Option												0.00	0	14,700
Total For R186												17,035,524.00	150	96,554
R197	On	06/08/2020	Bond Future			306.97409	306.97409	306.89373	306.89373			0.00	0	2,549
R197	On	05/11/2020	Bond Future			310.84810	310.84810	310.76809	310.76809			0.00	0	0
R197	On	04/02/2021	Bond Future			306.86543	306.86543	306.78462	306.78462			0.00	0	0
R197	On	06/05/2021	Bond Future			310.87911	310.87911	310.79757	310.79757			0.00	0	0
Total R197 Future												0.00	0	2,549
Total For R197												0.00	0	2,549
R202	On	06/08/2020	Bond Future			213.59970	213.59970	213.75955	213.75955			0.00	0	7,718
R202	On	05/11/2020	Bond Future			216.29515	216.29515	216.45793	216.45793			0.00	0	0
R202	On	04/02/2021	Bond Future			214.83168	214.83168	214.99674	214.99674			0.00	0	0
R202	On	06/05/2021	Bond Future			217.64126	217.64126	217.80855	217.80855			0.00	0	0
Total R202 Future												0.00	0	7,718
Total For R202												0.00	0	7,718
R2023	On	06/08/2020	Bond Future			5.18665	109.52511	5.29182	109.26778		3.16	0.00	0	27,356
R2023	On	05/11/2020	Bond Future			5.20411	106.96900	5.32138	106.70899		2.97	0.00	0	0
R2023	On	04/02/2021	Bond Future			5.23103	108.30606	5.36398	108.04288		2.59	0.00	0	0
R2023	On	06/05/2021	Bond Future			5.23364	105.78384	5.38612	105.51738		2.42	0.00	0	0
Total R2023 Future												0.00	0	27,356
R2023	On	06/08/2020	Bond Future	7.28	Put			8.29000	0.00829	5,530	4.03	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			4,683.23000	4.68323	4,937,630	4.03	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			8.85000	0.00885	5,920	4.03	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			4,706.02000	4.70602	4,960,510	4.03	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			8.56000	0.00856	5,720	4.03	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			4,728.82000	4.72882	4,983,390	4.03	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			4,661.95000	4.66195	4,912,950	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			38.78000	0.03878	29,770	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			4,621.76000	4.62176	4,872,430	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			40.42000	0.04042	31,080	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			4,641.84000	4.64184	4,892,680	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			39.59000	0.03959	30,420	3.58	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put			410.22000	0.41022	348,200	3.03	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call			2,311.58000	2.31158	2,513,310	3.03	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			405.37000	0.40537	343,920	3.03	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			2,282.72000	2.28272	2,483,310	3.03	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			415.12000	0.41512	352,530	3.03	0.00	0	0

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R2023	On	04/02/2021	Bond Future	6.33	Call		2,297.13000	2.29713	2,498,290	3.03	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Call		3,841.86000	3.84186	4,085,500	2.74	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Put		122.01000	0.12201	99,190	2.74	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Call		3,856.91000	3.85691	4,100,810	2.74	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Put		120.43000	0.12043	97,870	2.74	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Call		3,826.82000	3.82682	4,070,210	2.74	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Put		123.60000	0.12360	100,530	2.74	0.00	0	0
Total R2023 Option											0.00	0	0
Total For R2023											0.00	0	27,356
R2030	On	06/08/2020	Bond Future			9.82438	89.17502	9.58193	90.55192	15.88	83,913,693.82	941	120,404
R2030	On	05/11/2020	Bond Future			10.00821	90.28009	9.75547	91.67441	15.20	0.00	0	0
R2030	On	04/02/2021	Bond Future			10.21016	87.40359	9.94612	88.81543	14.62	0.00	0	0
R2030	On	06/05/2021	Bond Future			10.42140	88.52737	10.14540	89.95747	14.60	0.00	0	0
Total R2030 Future											83,913,693.82	941	120,404
R2030	On	06/08/2020	Bond Future	10.40	Call		5,729.74000	5.72974	4,729,440	17.17	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.40	Put		1,192.83000	1.19283	1,569,430	17.17	0.00	0	5,000
R2030	On	06/08/2020	Bond Future	11.47	Call		10,286.91000	10.28691	9,023,750	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.47	Put		260.47000	0.26047	374,210	17.34	0.00	0	650
R2030	On	06/08/2020	Bond Future	11.25	Call		9,306.80000	9.30680	8,081,300	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Put		1,458.74000	1.45874	1,900,840	16.85	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Call		4,969.23000	4.96923	4,034,430	16.85	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.87	Call		7,658.26000	7.65826	6,517,970	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Put		650.45000	0.65045	887,060	17.34	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.00	Put		1,814.09000	1.81409	2,337,090	16.50	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put		4,425.07000	4.42507	5,355,100	15.52	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Put		768.90000	0.76890	1,037,970	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call		7,154.91000	7.15491	6,047,080	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put		1,723.09000	1.72309	2,226,050	16.59	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call		4,356.60000	4.35660	3,482,660	16.59	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put		823.15000	0.82315	1,106,530	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.25	Put		369.98000	0.36998	521,380	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put		2,343.66000	2.34366	2,973,430	16.13	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call		3,301.10000	3.30110	2,553,970	16.13	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.05	Put		4,581.96000	4.58196	5,529,590	15.48	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call		1,461.66000	1.46166	1,032,390	15.48	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put		4,012.44000	4.01244	4,893,190	15.63	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call		4,171.15000	4.17115	3,317,250	16.50	0.00	0	470
R2030	On	06/08/2020	Bond Future	8.50	Put		7,130.87000	7.13087	8,284,730	15.19	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call		634.56000	0.63456	411,520	15.19	0.00	0	323

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	8.36	Put			7,884.15000	7.88415	9,077,320	15.19	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			503.25000	0.50325	319,520	15.19	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			5,380.07000	5.38007	6,407,620	15.31	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			6,948.27000	6.94827	5,854,750	17.34	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.11	Put			4,347.99000	4.34799	5,269,150	15.54	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			1,544.27000	1.54427	1,097,400	15.52	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			1,111.11000	1.11111	761,760	15.31	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			3,263.43000	3.26343	4,043,680	15.82	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			2,328.19000	2.32819	1,731,540	15.82	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			1,786.14000	1.78614	1,289,990	15.63	0.00	0	323
R2030	On	06/08/2020	Bond Future	9.10	Call			1,565.37000	1.56537	1,114,070	15.53	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			4,386.42000	4.38642	5,312,020	15.53	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			1,586.64000	1.58664	1,130,900	15.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Call			3,457.28000	3.45728	2,807,720	15.11	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			6,209.69000	6.20969	5,298,210	16.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			3,586.56000	3.58656	4,250,110	15.29	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			10,672.04000	10.67204	11,852,240	14.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			789.68000	0.78968	575,560	14.54	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			6,986.68000	6.98668	7,977,460	14.59	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			1,748.32000	1.74832	1,344,780	14.59	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.06	Call			4,789.44000	4.78944	3,995,880	15.48	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			4,272.93000	4.27293	5,017,690	15.11	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			7,510.23000	7.51023	8,536,480	14.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,547.99000	1.54799	1,179,920	14.54	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			5,505.80000	5.50580	6,375,910	14.83	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			2,513.21000	2.51321	1,989,000	14.83	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.37	Call			5,849.42000	5.84942	4,965,100	15.88	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			2,340.53000	2.34053	2,823,370	16.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			9,399.32000	9.39932	10,526,510	14.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			1,034.44000	1.03444	767,310	14.54	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			6,211.87000	6.21187	7,143,640	14.69	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,105.15000	2.10515	1,642,600	14.69	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.38	Call			2,866.74000	2.86674	2,293,060	14.94	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			3,112.93000	3.11293	3,713,690	15.48	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			8,450.41000	8.45041	9,530,600	14.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,265.70000	1.26570	951,570	14.54	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			6,250.52000	6.25052	7,185,510	14.68	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,084.68000	2.08468	1,625,350	14.68	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.38	Put			4,991.92000	4.99192	5,812,560	14.94	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			2,508.35000	2.50835	3,018,350	15.88	0.00	0	15,947

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	9.39	Call			2,891.10000	2.89110	2,314,130	14.95	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			4,958.83000	4.95883	5,776,180	14.95	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			2,915.84000	2.91584	2,335,550	14.95	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			4,926.17000	4.92617	5,740,200	14.95	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Put			9,296.95000	9.29695	10,419,390	14.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			1,057.17000	1.05717	785,290	14.54	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			6,944.33000	6.94433	7,932,080	14.59	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			1,765.97000	1.76597	1,359,400	14.59	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.86	Call			4,166.71000	4.16671	3,435,940	15.29	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			1,290.25000	1.29025	996,770	13.96	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			8,122.26000	8.12226	9,122,700	14.03	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			1,991.35000	1.99135	1,579,950	14.03	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			5,227.04000	5.22704	4,444,260	15.03	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			3,868.98000	3.86898	4,498,040	15.03	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			2,562.04000	2.56204	2,068,830	14.22	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Put			10,428.37000	10.42837	11,546,730	13.96	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			6,945.86000	6.94586	7,864,490	14.22	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			2,582.73000	2.58273	2,086,730	14.23	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			6,909.04000	6.90904	7,824,880	14.23	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			2,541.45000	2.54145	2,051,030	14.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			6,982.83000	6.98283	7,904,250	14.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Put			7,094.89000	7.09489	8,024,650	14.19	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			2,480.55000	2.48055	1,998,470	14.19	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.37	Put			10,378.70000	10.37870	11,494,930	13.96	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			1,301.92000	1.30192	1,006,310	13.96	0.00	0	1,000
R2030	On	06/05/2021	Bond Future	11.71	Call			10,033.07000	10.03307	8,986,110	15.62	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.71	Put			2,314.97000	2.31497	2,698,110	15.62	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.74	Put			3,955.37000	3.95537	4,521,890	15.30	0.00	0	700
R2030	On	06/05/2021	Bond Future	11.69	Call			9,968.85000	9.96885	8,925,340	15.62	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.69	Put			2,343.67000	2.34367	2,730,260	15.62	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Call			10,000.94000	10.00094	8,955,710	15.62	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Put			2,329.28000	2.32928	2,714,150	15.62	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Call			4,938.46000	4.93846	4,230,580	14.63	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Put			5,492.72000	5.49272	6,214,940	14.63	0.00	0	700
R2030	On	06/05/2021	Bond Future	9.15	Put			8,289.17000	8.28917	9,225,110	14.03	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.15	Call			2,868.65000	2.86865	2,374,490	14.03	0.00	0	700
R2030	On	06/05/2021	Bond Future	10.74	Call			6,998.73000	6.99873	6,135,150	15.30	0.00	0	0
Total R2030 Option												0.00	0	130,657
Total For R2030											83,913,693.82	941	251,061	

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			10.55908	87.73711	10.29648	89.30525		17.76	51,764,894.90	590	99,302
R2032	On	05/11/2020	Bond Future			10.75651	84.67548	10.48311	86.26341		17.87	0.00	0	0
R2032	On	04/02/2021	Bond Future			10.96787	85.73406	10.68295	87.34188		16.44	0.00	0	0
R2032	On	06/05/2021	Bond Future			11.18500	82.68731	10.88788	84.31584		17.24	0.00	0	0
Total R2032 Future												51,764,894.90	590	99,302
R2032	On	06/08/2020	Bond Future	9.91	Call			1,983.69000	1.98369	1,414,320	17.38	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			4,365.29000	4.36529	5,364,060	17.38	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.45	Call			1,037.98000	1.03798	686,290	16.81	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			6,373.40000	6.37340	7,589,850	16.81	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Put			10,165.57000	10.16557	11,590,970	16.74	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			352.88000	0.35288	210,140	16.74	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			7,208.18000	7.20818	8,487,130	16.76	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			813.84000	0.81384	524,650	16.76	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			1,053.37000	1.05337	697,560	16.82	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			6,323.16000	6.32316	7,535,490	16.82	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			1,068.79000	1.06879	708,840	16.82	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			6,273.01000	6.27301	7,481,200	16.82	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			9,886.57000	9.88657	11,144,200	16.94	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1,253.86000	1.25386	923,560	16.94	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	9.61	Put			7,454.86000	7.45486	8,553,960	17.27	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Put			8,220.71000	8.22071	9,377,650	17.10	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			1,767.66000	1.76766	1,336,670	17.10	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			6,372.20000	6.37220	5,377,890	19.05	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			2,442.46000	2.44246	1,897,430	17.43	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			6,783.97000	6.78397	7,826,870	17.43	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			2,398.05000	2.39805	1,860,080	17.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			3,130.16000	3.13016	3,750,980	18.89	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			10,831.34000	10.83134	12,133,630	16.94	0.00	0	0
R2032	On	05/11/2020	Bond Future	8.94	Call			1,048.38000	1.04838	762,740	16.94	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.61	Call			2,097.93000	2.09793	1,609,100	17.27	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			6,042.08000	6.04208	5,074,970	18.89	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			6,865.63000	6.86563	7,915,590	17.41	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			2,957.69000	2.95769	3,551,310	19.05	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			2,420.31000	2.42031	1,878,800	17.42	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			6,824.82000	6.82482	7,871,240	17.42	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			8,657.68000	8.65768	9,774,040	15.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Call			2,290.95000	2.29095	1,805,510	15.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			8,744.76000	8.74476	9,867,140	15.71	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			1,759.19000	1.75919	1,362,380	15.63	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/02/2021	Bond Future	10.82	Call			5,362.56000	5.36256	4,504,970	16.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			4,583.86000	4.58386	5,334,090	16.74	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.62	Call			2,310.53000	2.31053	1,822,090	15.72	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			8,701.14000	8.70114	9,820,520	15.72	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			2,330.21000	2.33021	1,838,750	15.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			12,980.23000	12.98023	14,309,200	15.63	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			1,134.65000	1.13465	855,800	15.63	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			10,267.38000	10.26738	11,478,390	15.63	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Call			9,685.02000	9.68502	8,565,230	18.42	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Put			3,209.11000	3.20911	3,717,850	18.42	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Call			9,621.93000	9.62193	8,506,180	18.42	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Put			3,245.48000	3.24548	3,758,260	18.42	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Call			9,653.46000	9.65346	8,535,690	18.42	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Put			3,227.25000	3.22725	3,738,010	18.42	0.00	0	0
Total R2032 Option												0.00	0	16,800
Total For R2032												51,764,894.90	590	116,102
R2035	On	06/08/2020	Bond Future			11.17357	87.62735	10.91106	89.28719		19.28	55,380,485.20	632	105,236
R2035	On	05/11/2020	Bond Future			11.37777	84.23238	11.10461	85.91316		19.55	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.59995	85.28535	11.31513	86.98721		17.94	0.00	0	0
R2035	On	06/05/2021	Bond Future			11.81934	81.89945	11.52265	83.62320		18.90	0.00	0	0
Total R2035 Future												55,380,485.20	632	105,236
R2035	On	06/08/2020	Bond Future	9.67	Put			9,138.06000	9.13806	10,573,610	17.83	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			594.09000	0.59409	369,800	17.83	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			13,849.70000	13.84970	15,435,250	17.83	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			167.30000	0.16730	93,010	17.83	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			15,799.66000	15.79966	17,414,390	17.83	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			96.19000	0.09619	51,080	17.83	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.91	Call			886.88000	0.88688	575,080	17.95	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			7,683.84000	7.68384	9,031,880	17.95	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			1,998.00000	1.99800	1,424,230	18.86	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			5,033.60000	5.03360	6,119,670	18.86	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.09	Put			13,170.89000	13.17089	14,742,880	17.83	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			201.92000	0.20192	114,070	17.83	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.92	Call			901.24000	0.90124	585,380	17.96	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			7,626.44000	7.62644	8,970,420	17.96	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			915.89000	0.91589	595,920	17.97	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			7,569.40000	7.56940	8,909,270	17.97	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			2,521.56000	2.52156	1,957,850	18.76	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			7,504.15000	7.50415	8,621,220	18.76	0.00	0	0

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	10.32	Call			2,473.55000	2.47355	1,917,410	18.73	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			7,592.22000	7.59222	8,716,860	18.73	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			2,497.49000	2.49749	1,937,570	18.74	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			7,548.08000	7.54808	8,668,940	18.74	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Call			4,804.18000	4.80418	3,990,060	17.84	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			5,876.91000	5.87691	6,764,650	17.84	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.06	Call			2,157.80000	2.15780	1,691,090	16.96	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			10,318.23000	10.31823	11,553,380	16.96	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			2,123.89000	2.12389	1,662,900	16.96	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			10,423.66000	10.42366	11,664,530	16.96	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			2,297.07000	2.29707	1,807,250	16.96	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			9,903.20000	9.90320	11,115,240	16.96	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			2,140.80000	2.14080	1,676,950	16.96	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			10,370.86000	10.37086	11,608,870	16.96	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Put			11,113.24000	11.11324	12,290,360	18.03	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Call			2,998.08000	2.99808	2,451,450	18.03	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.35	Call			9,070.02000	9.07002	7,972,740	20.17	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.35	Put			4,394.78000	4.39478	5,021,250	20.17	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Call			7,953.23000	7.95323	6,930,830	19.81	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Put			4,348.97000	4.34897	4,971,000	20.17	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Put			5,093.97000	5.09397	5,795,320	19.81	0.00	0	793
R2035	On	06/05/2021	Bond Future	11.32	Call			5,714.79000	5.71479	4,870,340	18.96	0.00	0	0
R2035	On	06/05/2021	Bond Future	11.32	Put			6,923.83000	6.92383	7,803,130	18.96	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.36	Call			9,101.12000	9.10112	8,001,610	20.17	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.36	Put			4,371.83000	4.37183	4,996,070	20.17	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Call			9,132.26000	9.13226	8,030,540	20.17	0.00	0	0
Total R2035 Option												0.00	0	32,940
Total For R2035												55,380,485.20	632	138,176
R2037	On	06/08/2020	Bond Future			11.41248	78.85322	11.16548	80.38674		21.76	0.00	0	87,863
R2037	On	05/11/2020	Bond Future			11.61033	79.83058	11.35356	81.38343		20.95	0.00	0	0
R2037	On	04/02/2021	Bond Future			11.82510	76.57326	11.55759	78.14558		20.26	0.00	0	0
R2037	On	06/05/2021	Bond Future			12.04615	77.55802	11.76745	79.15064		20.26	0.00	0	0
Total R2037 Future												0.00	0	87,863
R2037	On	06/08/2020	Bond Future	9.87	Put			9,446.61000	9.44661	10,769,090	20.23	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			612.10000	0.61210	398,180	20.23	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			9,382.58000	9.38258	10,702,180	20.23	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			592.63000	0.59263	384,450	20.23	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			9,510.83000	9.51083	10,836,170	20.23	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			602.31000	0.60231	391,270	20.23	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	05/11/2020	Bond Future	10.18	Call			1,762.12000	1.76212	1,360,350	19.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			9,501.64000	9.50164	10,652,720	19.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			1,778.57000	1.77857	1,373,870	19.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			9,447.38000	9.44738	10,595,530	19.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			1,745.78000	1.74578	1,346,920	19.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			9,556.10000	9.55610	10,710,090	19.68	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			3,439.27000	3.43927	2,832,220	19.57	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Put			7,845.59000	7.84559	8,810,860	19.57	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.35	Call			2,350.41000	2.35041	1,888,040	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Call			2,229.44000	2.22944	1,785,480	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			10,465.89000	10.46589	11,594,250	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Call			2,246.46000	2.24646	1,799,890	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Call			2,586.41000	2.58641	2,089,090	19.18	0.00	0	240
R2037	On	04/02/2021	Bond Future	13.73	Call			12,946.90000	12.94690	11,661,370	21.84	0.00	0	0
R2037	On	04/02/2021	Bond Future	13.73	Put			1,480.21000	1.48021	1,767,000	21.84	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.29	Put			10,413.43000	10.41343	11,539,180	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			2,212.50000	2.21250	1,771,150	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			10,518.52000	10.51852	11,649,490	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			10,102.23000	10.10223	11,212,180	19.18	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			14,114.52000	14.11452	15,392,820	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			1,326.26000	1.32626	1,032,240	19.18	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.97	Put			4,351.90000	4.35190	4,998,790	20.86	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			6,755.55000	6.75555	5,830,120	20.86	0.00	0	300
R2037	On	04/02/2021	Bond Future	11.90	Call			6,516.80000	6.51680	5,609,530	20.76	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.90	Put			4,513.01000	4.51301	5,178,060	20.76	0.00	0	240
R2037	On	04/02/2021	Bond Future	10.48	Put			9,448.99000	9.44899	10,523,990	19.18	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.43	Call			8,574.09000	8.57409	7,590,870	21.51	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.43	Put			4,870.00000	4.87000	5,479,400	21.51	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Call			8,608.58000	8.60858	7,623,360	21.53	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Put			4,850.71000	4.85071	5,458,110	21.53	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Call			8,539.64000	8.53964	7,558,430	21.50	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Put			4,889.38000	4.88938	5,500,790	21.50	0.00	0	0
Total R2037 Option												0.00	0	1,296
Total For R2037												0.00	0	89,159
R2040	On	06/08/2020	Bond Future			11.55614	80.64926	11.28817	82.40582		21.99	17,016,993.86	211	52,317
R2040	On	05/11/2020	Bond Future			11.75261	81.64892	11.47386	83.42765		21.24	0.00	0	0
R2040	On	04/02/2021	Bond Future			11.96581	78.16402	11.67519	79.96503		20.53	0.00	0	0
R2040	On	06/05/2021	Bond Future			12.18488	79.16928	11.88188	80.99355		20.52	0.00	0	0
Total R2040 Future												17,016,993.86	211	52,317

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	10.02	Put			9,800.79000	9.80079	11,331,500	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Call			2,132.71000	2.13271	1,512,100	21.24	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put			5,142.39000	5.14239	6,278,340	21.24	0.00	0	12,538
R2040	On	06/08/2020	Bond Future	11.26	Call			3,400.20000	3.40020	2,550,610	22.01	0.00	0	0
R2040	On	06/08/2020	Bond Future	11.26	Put			3,588.48000	3.58848	4,495,450	22.01	0.00	0	517
R2040	On	06/08/2020	Bond Future	9.57	Put			13,140.83000	13.14083	14,788,740	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			581.96000	0.58196	356,110	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			250.44000	0.25044	141,790	20.06	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put			9,458.30000	9.45830	10,972,150	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			633.61000	0.63361	390,900	20.06	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.79	Call			1,969.15000	1.96915	1,382,410	21.10	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			5,404.79000	5.40479	6,574,610	21.10	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.03	Call			592.02000	0.59202	362,860	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			9,731.81000	9.73181	11,259,210	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			602.21000	0.60221	369,710	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			9,663.06000	9.66306	11,187,120	20.06	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Put			6,677.02000	6.67702	7,734,630	20.94	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Call			3,500.68000	3.50068	2,779,560	20.94	0.00	0	2,230
R2040	On	05/11/2020	Bond Future	10.23	Call			1,627.68000	1.62768	1,209,930	19.73	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			5,774.53000	5.77453	4,785,800	21.92	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			4,326.60000	4.32660	5,116,600	21.92	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			15,382.53000	15.38253	16,947,580	19.73	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			720.67000	0.72067	506,990	19.73	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			11,855.25000	11.85525	13,288,950	19.73	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			1,283.11000	1.28311	938,080	19.73	0.00	0	2,230
R2040	On	05/11/2020	Bond Future	11.50	Call			5,058.40000	5.05840	4,143,300	21.56	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			4,888.85000	4.88885	5,752,480	21.56	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			1,780.70000	1.78070	1,333,590	19.83	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			9,953.24000	9.95324	11,284,860	19.83	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			1,801.27000	1.80127	1,350,330	19.85	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Put			13,695.53000	13.69553	15,204,900	19.73	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			949.64000	0.94964	680,280	19.73	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			10,409.89000	10.40989	11,770,870	19.73	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			9,898.06000	9.89806	11,225,850	19.85	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			1,760.28000	1.76028	1,316,970	19.81	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			10,008.67000	10.00867	11,344,090	19.81	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Call			5,856.67000	5.85667	4,907,130	20.79	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Call			2,234.87000	2.23487	1,741,970	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			5,979.09000	5.97909	6,886,200	20.61	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			16,376.41000	16.37641	17,905,780	19.32	0.00	0	0

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	04/02/2021	Bond Future	9.57	Call		1,068.07000	1.06807	796,430	19.32	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put		12,973.46000	12.97346	14,377,640	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call		1,698.43000	1.69843	1,301,600	19.32	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Put		10,992.75000	10.99275	12,300,860	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put		5,449.19000	5.44919	6,300,660	20.79	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.41	Call		2,252.70000	2.25270	1,756,740	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put		10,936.02000	10.93602	12,241,070	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call		2,270.63000	2.27063	1,771,600	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put		10,879.49000	10.87949	12,181,470	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Put		16,965.46000	16.96546	18,512,340	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call		986.03000	0.98603	731,900	19.32	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put		11,926.71000	11.92671	13,282,600	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call		1,962.27000	1.96227	1,517,150	19.32	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.57	Call		5,310.46000	5.31046	4,416,560	20.61	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Call		8,433.21000	8.43321	7,334,950	21.35	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Put		5,183.29000	5.18329	5,909,300	21.35	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Call		8,468.45000	8.46845	7,367,760	21.37	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Put		5,161.29000	5.16129	5,884,870	21.37	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Call		8,397.69000	8.39769	7,301,870	21.34	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Put		5,205.07000	5.20507	5,933,520	21.34	0.00	0	0
Total R2040 Option											0.00	0	33,815
Total For R2040											17,016,993.86	211	86,132
R2044	On	06/08/2020	Bond Future			11.58445	77.55142	11.31631	79.31293	22.91	103,531,145.70	1,335	83,276
R2044	On	05/11/2020	Bond Future			11.77404	78.51266	11.49503	80.29643	22.13	0.00	0	0
R2044	On	04/02/2021	Bond Future			11.97960	75.11371	11.68860	76.91983	21.37	0.00	0	0
R2044	On	06/05/2021	Bond Future			12.19054	76.07978	11.88704	77.90916	21.35	0.00	0	0
Total R2044 Future											103,531,145.70	1,335	83,276
R2044	On	06/08/2020	Bond Future	9.86	Put		11,290.18000	11.29018	12,885,500	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put		15,353.85000	15.35385	17,049,300	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call		142.96000	0.14296	76,900	20.85	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put		10,400.92000	10.40092	11,961,340	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call		505.90000	0.50590	304,810	20.85	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call		2,772.35000	2.77235	2,028,470	22.64	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put		4,313.39000	4.31339	5,331,020	22.64	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put		18,506.46000	18.50646	20,237,660	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call		60.79000	0.06079	30,480	20.85	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put		12,848.92000	12.84892	14,492,560	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call		273.68000	0.27368	155,810	20.85	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call		2,293.34000	2.29334	1,639,870	22.32	0.00	0	0

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			413.17000	0.41317	244,250	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			11,214.73000	11.21473	12,807,320	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			421.00000	0.42100	249,310	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			11,139.52000	11.13952	12,729,340	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			405.45000	0.40545	239,260	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			4,955.13000	4.95513	6,063,170	22.32	0.00	0	140
R2044	On	05/11/2020	Bond Future	11.06	Call			3,625.11000	3.62511	2,884,700	21.89	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			3,951.04000	3.95104	3,166,960	22.03	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			6,121.28000	6.12128	7,120,970	22.03	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			4,773.61000	4.77361	3,888,170	22.37	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			5,199.71000	5.19971	6,098,040	22.37	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			14,122.26000	14.12226	15,648,160	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Put			12,340.98000	12.34098	13,797,370	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			1,197.55000	1.19755	870,170	20.52	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			21,213.14000	21.21314	22,902,300	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			280.36000	0.28036	185,750	20.52	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			12,001.87000	12.00187	13,443,220	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			553.25000	0.55325	382,110	20.52	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.29	Put			17,514.10000	17.51410	19,136,440	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			516.94000	0.51694	355,510	20.52	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			12,409.49000	12.40949	13,868,850	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			1,184.31000	1.18431	859,900	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			4,610.18000	4.61018	3,743,940	22.30	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			897.30000	0.89730	639,430	20.52	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.35	Call			1,815.41000	1.81541	1,360,700	20.70	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			9,942.04000	9.94204	11,271,100	20.70	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			1,836.48000	1.83648	1,377,870	20.72	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			9,886.03000	9.88603	11,211,190	20.72	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			1,794.48000	1.79448	1,343,650	20.68	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			1,265.34000	1.26534	922,920	20.52	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.06	Put			6,553.30000	6.55330	7,596,660	21.89	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			11,867.85000	11.86785	13,303,070	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			1,293.22000	1.29322	944,670	20.52	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			17,098.81000	17.09881	18,711,440	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			9,998.31000	9.99831	11,331,250	20.68	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			5,366.62000	5.36662	6,284,150	22.30	0.00	0	568
R2044	On	04/02/2021	Bond Future	10.04	Put			13,412.45000	13.41245	14,835,770	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			1,615.05000	1.61505	1,232,250	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			8,907.81000	8.90781	10,073,630	20.57	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			2,006.08000	2.00608	1,551,090	20.10	0.00	0	0

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	Put		11,825.15000	11.82515	13,176,280	20.10	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put		16,078.03000	16.07803	17,598,880	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call		1,127.14000	1.12714	841,870	20.10	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.36	Put		11,404.22000	11.40422	12,734,130	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call		2,143.46000	2.14346	1,664,190	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put		11,344.92000	11.34492	12,671,770	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call		2,108.55000	2.10855	1,635,400	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put		11,463.72000	11.46372	12,796,690	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call		3,190.67000	3.19067	2,550,370	20.57	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call		2,125.96000	2.12596	1,649,750	20.10	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Put		5,174.74000	5.17474	5,898,760	22.23	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Call		8,486.26000	8.48626	7,378,470	22.25	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Put		5,152.92000	5.15292	5,874,510	22.25	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Call		8,415.99000	8.41599	7,313,070	22.22	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Put		5,196.67000	5.19667	5,923,130	22.22	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Call		8,451.11000	8.45111	7,345,750	22.23	0.00	0	0
Total R2044 Option											0.00	0	15,795
Total For R2044											103,531,145.70	1,335	99,071
R2048	On	06/08/2020	Bond Future			11.54971	80.77277	11.28670	82.53068	22.25	484,636.62	6	82,288
R2048	On	05/11/2020	Bond Future			11.73878	77.35609	11.46478	79.13614	22.59	0.00	0	0
R2048	On	04/02/2021	Bond Future			11.94376	78.32312	11.65764	80.12550	20.62	0.00	0	0
R2048	On	06/05/2021	Bond Future			12.14534	74.91091	11.84689	76.73653	21.76	0.00	0	0
Total R2048 Future											484,636.62	6	82,288
R2048	On	06/08/2020	Bond Future	10.19	Call		745.89000	0.74589	468,800	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put		8,913.33000	8.91333	10,394,150	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call		758.53000	0.75853	477,520	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put		8,844.81000	8.84481	10,321,710	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call		733.41000	0.73341	460,200	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put		8,982.13000	8.98213	10,466,830	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Put		1,467.55000	1.46755	1,920,620	24.59	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call		7,576.35000	7.57635	6,271,510	24.59	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put		2,202.00000	2.20200	2,832,950	23.40	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call		5,568.16000	5.56816	4,441,200	23.40	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put		4,204.56000	4.20456	5,199,400	22.00	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call		2,912.43000	2.91243	2,149,360	22.00	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put		818.90000	0.81890	1,110,670	24.59	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call		9,767.62000	9.76762	8,301,480	24.59	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put		7,867.34000	7.86734	9,278,590	20.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call		982.70000	0.98270	636,040	20.33	0.00	0	640

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future	11.85	Put			2,104.31000	2.10431	2,713,050	23.53	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			5,784.46000	5.78446	4,635,290	23.53	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			4,018.08000	4.01808	4,984,780	22.08	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			3,075.69000	3.07569	2,284,480	22.08	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			5,228.85000	5.22885	6,367,050	21.46	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			2,146.16000	2.14616	1,526,450	21.46	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			16,535.25000	16.53525	18,242,590	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			107.26000	0.10726	56,690	20.20	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			18,909.89000	18.90989	20,639,920	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			55.94000	0.05594	28,060	20.20	0.00	0	3,000
R2048	On	05/11/2020	Bond Future	11.00	Put			6,733.93000	6.73393	7,788,170	22.26	0.00	0	0
R2048	On	05/11/2020	Bond Future	11.00	Call			3,537.25000	3.53725	2,811,440	22.26	0.00	0	800
R2048	On	05/11/2020	Bond Future	10.00	Put			12,170.81000	12.17081	13,613,750	20.88	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.00	Call			1,245.61000	1.24561	908,500	20.88	0.00	0	800
R2048	On	05/11/2020	Bond Future	10.04	Call			1,302.55000	1.30255	952,960	20.88	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			11,894.07000	11.89407	13,324,530	20.88	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			1,273.85000	1.27385	930,530	20.88	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			12,031.94000	12.03194	13,468,670	20.88	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			1,288.15000	1.28815	941,700	20.88	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			11,962.88000	11.96288	13,396,480	20.88	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			2,361.35000	2.36135	1,847,950	19.36	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			10,674.73000	10.67473	11,963,710	19.36	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			2,323.10000	2.32310	1,816,150	19.36	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			10,791.39000	10.79139	12,086,820	19.36	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			2,342.18000	2.34218	1,832,000	19.36	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			10,732.95000	10.73295	12,025,150	19.36	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Call			8,262.94000	8.26294	7,171,500	22.49	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Put			5,289.37000	5.28937	6,023,550	22.49	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Call			8,298.49000	8.29849	7,204,560	22.50	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Put			5,266.83000	5.26683	5,998,520	22.50	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Call			8,333.78000	8.33378	7,237,360	22.52	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Put			5,244.12000	5.24412	5,973,320	22.52	0.00	0	0
Total R2048 Option												0.00	0	29,088
Total For R2048												484,636.62	6	111,376
R208	On	06/08/2020	Bond Future			3.33374	104.59113	3.38465	104.55878		0.46	732,137.91	7	28,945
R208	On	05/11/2020	Bond Future			2.22971	102.49219	2.31197	102.45991		0.21	0.00	0	0
Total R208 Future												732,137.91	7	28,945
R208	On	06/08/2020	Bond Future	5.56	Call			1,365.32000	1.36532	1,397,670	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	0,000	0.66	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2020	Bond Future	5.57	Call		1,371.52000	1.37152	1,403,870	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put		0.00000	0.00000	0,000	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call		1,359.12000	1.35912	1,391,470	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put		0.00000	0.00000	0,000	0.66	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call		959.14000	0.95914	991,420	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call		962.99000	0.96299	995,270	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call		955.29000	0.95529	987,570	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.28	0.00	0	0
Total R208 Option											0.00	0	0
Total For R208											732,137.91	7	28,945
R209	On	06/08/2020	Bond Future			11.15582	66.35238	10.90432	67.70507	23.53	0.00	0	63,963
R209	On	05/11/2020	Bond Future			11.33894	64.03151	11.07809	65.40126	23.56	0.00	0	0
R209	On	04/02/2021	Bond Future			11.53302	64.83201	11.26226	66.21893	21.73	0.00	0	0
R209	On	06/05/2021	Bond Future			11.73086	62.52234	11.44969	63.92715	22.77	0.00	0	0
Total R209 Future											0.00	0	63,963
R209	On	06/08/2020	Bond Future	5.56	Call		0.01000	0.00001	0,000	22.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put		41,719.60000	41.71960	43,072,280	22.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call		0.01000	0.00001	0,000	22.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put		41,611.27000	41.61127	42,963,950	22.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call		0.01000	0.00001	0,000	22.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put		41,828.08000	41.82808	43,180,760	22.73	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call		1,915.68000	1.91568	1,508,990	22.66	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put		7,999.17000	7.99917	8,962,230	22.66	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call		1,932.31000	1.93231	1,522,980	22.66	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put		7,955.08000	7.95508	8,915,500	22.66	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call		1,898.98000	1.89898	1,494,940	22.65	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put		8,043.26000	8.04326	9,008,970	22.65	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call		2,354.63000	2.35463	1,915,100	20.79	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put		8,786.03000	8.78603	9,733,420	20.79	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call		2,370.86000	2.37086	1,929,040	20.79	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put		8,742.51000	8.74251	9,687,610	20.79	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call		2,338.47000	2.33847	1,901,230	20.79	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put		8,829.69000	8.82969	9,779,370	20.79	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Call		8,032.08000	8.03208	7,141,060	24.33	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Put		4,244.03000	4.24403	4,757,820	24.33	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Call		8,062.22000	8.06222	7,169,530	24.35	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Put		4,227.81000	4.22781	4,739,930	24.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/05/2021	Bond Future	12.22	Call			8,001.74000	8.00174	7,112,380	24.31	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Put			4,260.09000	4.26009	4,775,540	24.31	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												0.00	0	63,963
R210	On	06/08/2020	Bond Future			184.45269	184.45269	186.07199	186.07199			0.00	0	1,929
R210	On	05/11/2020	Bond Future			184.07222	184.07222	185.71274	185.71274			0.00	0	0
R210	On	04/02/2021	Bond Future			186.41646	186.41646	188.07808	188.07808			0.00	0	0
R210	On	06/05/2021	Bond Future			186.11191	186.11191	187.79532	187.79532			0.00	0	0
Total R210 Future												0.00	0	1,929
Total For R210												0.00	0	1,929
R212	On	06/08/2020	Bond Future			165.62921	165.62921	165.58781	165.58781			5,134,505.51	31	6,744
R212	On	05/11/2020	Bond Future			167.71984	167.71984	167.67865	167.67865			0.00	0	0
R212	On	04/02/2021	Bond Future			167.53471	167.53471	167.49314	167.49314			0.00	0	0
R212	On	06/05/2021	Bond Future			169.72585	169.72585	169.68387	169.68387			0.00	0	0
Total R212 Future												5,134,505.51	31	6,744
Total For R212												5,134,505.51	31	6,744
R213	On	06/08/2020	Bond Future			10.24859	82.47623	9.99644	83.86693		17.65	0.00	0	14,265
R213	On	05/11/2020	Bond Future			10.43707	79.96390	10.17475	81.37222		17.62	0.00	0	0
R213	On	04/02/2021	Bond Future			10.64320	80.96345	10.36980	82.38940		16.24	0.00	0	0
R213	On	06/05/2021	Bond Future			10.84764	78.46876	10.56285	79.91312		16.95	0.00	0	0
Total R213 Future												0.00	0	14,265
R213	On	06/08/2020	Bond Future	9.31	Put			5,222.81000	5.22281	6,228,600	17.05	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			1,235.21000	1.23521	858,260	17.03	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			5,307.27000	5.30727	6,321,020	17.03	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			1,252.38000	1.25238	871,460	17.04	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			5,264.93000	5.26493	6,274,710	17.04	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			1,269.71000	1.26971	884,800	17.05	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			5,815.91000	5.81591	6,697,110	17.30	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			2,576.34000	2.57634	2,046,100	17.30	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			5,780.47000	5.78047	6,658,550	17.30	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			2,598.24000	2.59824	2,064,870	17.31	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			5,745.19000	5.74519	6,620,140	17.31	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			2,554.55000	2.55455	2,027,430	17.30	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			2,332.42000	2.33242	1,872,000	15.62	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			7,734.05000	7.73405	8,699,580	15.62	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			2,350.93000	2.35093	1,887,870	15.63	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			7,695.03000	7.69503	8,657,920	15.63	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			2,369.78000	2.36978	1,904,070	15.63	0.00	0	0

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	9.41	Put		7,656.41000	7.65641	8,616,650	15.63	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Call		9,294.86000	9.29486	8,285,530	18.13	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Put		2,853.82000	2.85382	3,288,850	18.13	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Call		9,324.55000	9.32455	8,313,480	18.13	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Put		2,837.69000	2.83769	3,270,980	18.13	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Call		9,354.28000	9.35428	8,341,460	18.13	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Put		2,821.64000	2.82164	3,253,180	18.13	0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											0.00	0	14,265
R214	On	06/08/2020	Bond Future			11.38124	64.42877	11.12422	65.83198	24.94	0.00	0	22,111
R214	On	05/11/2020	Bond Future			11.56099	61.94543	11.29419	63.36632	25.06	0.00	0	0
R214	On	04/02/2021	Bond Future			11.75513	62.71981	11.47765	64.15851	23.07	0.00	0	0
R214	On	06/05/2021	Bond Future			11.94560	60.24325	11.65730	61.70052	24.24	0.00	0	0
Total R214 Future											0.00	0	22,111
R214	On	06/08/2020	Bond Future	9.98	Call		857.56000	0.85756	587,720	23.97	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put		7,776.78000	7.77678	8,910,150	23.97	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call		869.32000	0.86932	596,480	23.97	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put		7,722.92000	7.72292	8,853,290	23.97	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call		845.90000	0.84590	579,050	23.97	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put		7,830.84000	7.83084	8,967,200	23.97	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call		2,013.12000	2.01312	1,582,740	24.02	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put		8,123.98000	8.12398	9,114,490	24.02	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call		2,030.82000	2.03082	1,597,630	24.03	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put		8,078.69000	8.07869	9,066,390	24.03	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call		1,996.60000	1.99660	1,568,930	24.02	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put		8,170.55000	8.17055	9,163,770	24.02	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call		2,431.31000	2.43131	1,972,900	22.11	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put		9,079.56000	9.07956	10,059,850	22.11	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call		2,449.91000	2.44991	1,988,960	22.11	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put		9,035.89000	9.03589	10,013,640	22.11	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call		2,412.60000	2.41260	1,956,730	22.10	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put		9,123.20000	9.12320	10,106,030	22.10	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Call		7,640.55000	7.64055	6,745,640	25.43	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Put		4,658.33000	4.65833	5,220,690	25.43	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Call		7,670.49000	7.67049	6,773,800	25.45	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Put		4,640.83000	4.64083	5,201,410	25.45	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Call		7,610.62000	7.61062	6,717,500	25.41	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Put		4,675.91000	4.67591	5,240,060	25.41	0.00	0	0
Total R214 Option											0.00	0	0

Contract 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 R214										0.00	0	22,111
Total for Bond										652,009,757.48	6,311	1,232,243
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2023 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

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

Contract 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 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 06/08/2020 GOVI			697.29700	697.29700	697.38500	697.38500				13,945,940.00	2	1,043
GOVI On 05/11/2020 GOVI			706.01600	706.01600	706.10800	706.10800				0.00	0	0
GOVI On 04/02/2021 GOVI			714.83800	714.83800	714.93200	714.93200				0.00	0	0
GOVI On 06/05/2021 GOVI			724.01900	724.01900	724.11500	724.11500				0.00	0	0
Total GOVI Future										13,945,940.00	2	1,043
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			307,450.00000	30.74500	308,330,000			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			307,550.00000	30.75500	308,430,000			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			307,350.00000	30.73500	308,230,000			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			317,320.00000	31.73200	318,240,000			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			317,420.00000	31.74200	318,340,000			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			317,220.00000	31.72200	318,140,000			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			360,180.00000	36.01800	361,120,000			0.00	0	0
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 04/02/2021 GOVI	750.96	Put			360,280.00000	36.02800	361,220,000		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			360,080.00000	36.00800	361,020,000		0.00	0	0
GOVI On 06/05/2021 GOVI	678.67	Call			454,450.00000	45.44500	453,490,000		0.00	0	0
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/05/2021 GOVI	678.68	Call			454,350.00000	45.43500	453,390,000		0.00	0	0
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/05/2021 GOVI	678.69	Call			454,250.00000	45.42500	453,290,000		0.00	0	0
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									13,945,940.00	2	1,043
Total for GOVI									13,945,940.00	2	1,043
AL37 On 06/08/2020 Index Future			722.88200	722.88200	722.97300	722.97300			0.00	0	0
AL37 On 05/11/2020 Index Future			731.92100	731.92100	732.01600	732.01600			0.00	0	0
AL37 On 04/02/2021 Index Future			741.06700	741.06700	741.16400	741.16400			0.00	0	0
AL37 On 06/05/2021 Index Future			750.58500	750.58500	750.68400	750.68400			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 06/08/2020 Index Future			799.38500	799.38500	799.48500	799.48500			0.00	0	0
AL7T On 05/11/2020 Index Future			809.38000	809.38000	809.48500	809.48500			0.00	0	0
AL7T On 04/02/2021 Index Future			819.49400	819.49400	819.60100	819.60100			0.00	0	0
AL7T On 06/05/2021 Index Future			830.01900	830.01900	830.12800	830.12800			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 06/08/2020 Index Future			705.25300	705.25300	705.34200	705.34200			0.00	0	208
ALBI On 05/11/2020 Index Future			714.07100	714.07100	714.16400	714.16400			0.00	0	0
ALBI On 04/02/2021 Index Future			722.99400	722.99400	723.08900	723.08900			0.00	0	0
ALBI On 06/05/2021 Index Future			732.28000	732.28000	732.37700	732.37700			0.00	0	0
Total ALBI Future									0.00	0	208
Total For ALBI									0.00	0	208
IGOV On 06/08/2020 Index Future			253.43500	253.43500	254.74300	254.74300			0.00	0	587
IGOV On 05/11/2020 Index Future			256.66600	256.66600	257.99200	257.99200			0.00	0	47
IGOV On 04/02/2021 Index Future			259.93400	259.93400	261.27700	261.27700			0.00	0	0
IGOV On 06/05/2021 Index Future			263.33300	263.33300	264.69400	264.69400			0.00	0	0
Total IGOV Future									0.00	0	634
Total For IGOV									0.00	0	634
Total for Index									0.00	0	842
5Y STN On 21/12/2021 Interest Rate Swap			91.11000	91.11000	91.01000	91.01000			0.00	0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 :										665,955,697.48	6,313	1,234,179
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.19211				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JIOn 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			6.01000	103.89916	6.01000	103.88235				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/ROn 24/11/2020 Spot Bond			10.00000	105.41700	10.00000	105.38900				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB018LOn 04/09/2020 Spot Bond			11.37000	102.24277	11.37000	102.21197				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019LOn 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
AB020LOn 03/09/2022 Spot Bond			11.81000	102.42995	11.81000	102.39803				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021LOn 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
AB023LOn 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
AB024LOn 05/05/2021 Spot Bond			100.00000	52.95887	100.00000	52.84229				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	46.20063	100.00000	46.09782				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
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
ABC12L On 25/11/2020 Spot Bond			10.00000	105.62700	10.00000	105.60000				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			4.70000	4.70000	4.70000	292.62564				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABCPI3										0.00	0	0
ABF001On 13/09/2026 Spot Bond					0.00000	101.57007				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003On 18/07/2024 Spot Bond					0.00000	101.61684				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF007On 01/12/2030 Spot Bond					0.00000	101.91938				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABF19UOn 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
ABFN09On 17/03/2026 Spot Bond					0.00000	101.57442				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN13On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14On 14/05/2022 Spot Bond					0.00000	100.85349				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15On 11/11/2020 Spot Bond					0.00000	100.28691				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16On 11/11/2022 Spot Bond					0.00000	100.42390				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN18On 26/09/2023 Spot Bond					0.00000	103.29057				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN20On 30/05/2020 Spot Bond					0.00000	101.79859				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN22On 30/05/2022 Spot Bond					0.00000	102.20649				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2:On 30/05/2024 Spot Bond					0.00000	102.07474				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2:On 25/05/2027 Spot Bond					0.00000	100.64676				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2:On 17/10/2020 Spot Bond					0.00000	100.67044				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2:On 17/10/2024 Spot Bond					0.00000	101.94445				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2:On 17/10/2029 Spot Bond					0.00000	103.73435				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2:On 29/08/2021 Spot Bond					0.00000	101.85738				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2:On 29/08/2023 Spot Bond					0.00000	100.75112				0.00	1,000,000,000	1,000,000,000
Total ABFN28 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN28										0.00	1,000,000,000	1,000,000,000
ABFN2:On 29/08/2025 Spot Bond					0.00000	102.05588				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	100.64122				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	100.04260				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	99.82414				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3:On 15/11/2024 Spot Bond					0.00000	100.71406				0.00	1,000,000,000	1,000,000,000
Total ABFN33 SPOT										0.00	1,000,000,000	1,000,000,000
Total For ABFN33										0.00	1,000,000,000	1,000,000,000
ABFN3:On 07/02/2022 Spot Bond					0.00000	100.29568				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	99.52120				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	100.01038				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	100.13234				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3:On 23/04/2022 Spot Bond					0.00000	100.41264				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	100.77801				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4:On 16/09/2024 Spot Bond					0.00000	100.75538				0.00	0	1,500,000,000
Total ABFN40 SPOT										0.00	0	1,500,000,000
Total For ABFN40										0.00	0	1,500,000,000
ABFN4:On 16/09/2026 Spot Bond					0.00000	100.31415				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	100.40040				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4:On 14/10/2022 Spot Bond					0.00000	100.79976				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4:On 14/10/2024 Spot Bond					0.00000	100.81258				0.00	0	0
Total ABFN44 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN44										0.00	0	0
ABFN4! On 14/10/2026 Spot Bond					0.00000	100.82181				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.23804				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	99.95560				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	102.00049				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	101.63818				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			5.90000	5.90000	5.90000	156.96595				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	119.29678	100.00000	118.94851				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			5.62000	5.62000	5.62000	139.31492				0.00	0	0
Total ABKI03 SPOT										0.00	0	0
Total For ABKI03										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	42.26477	100.00000	42.15819				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			8.65000	8.65000	8.65000	127.74444				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.37566	100.00000	13.34209				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	96.97914				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.01000	209.24544	4.01000	209.15803				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			4.85000	4.85000	4.85000	131.11119				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			5.05000	5.05000	5.05000	171.71520				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			5.06000	5.06000	5.06000	202.58913				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			6.85000	6.85000	6.85000	103.90597				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			9.22000	9.22000	9.22000	110.47661				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			5.51000	5.51000	5.51000	101.91449				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.76500	9.76500	9.76500	107.76797				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			5.34000	104.53216	5.34000	104.51711				0.00	0	1,240,000,000
Total ABS11 SPOT										0.00	0	1,240,000,000
Total For ABS11										0.00	0	1,240,000,000
ABS12 On 14/05/2020 Spot Bond			5.47000	99.92512	5.47000	99.94009				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	99.87413	9.20000	99.89928				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS13 On 14/05/2022 Spot Bond			6.21500	106.50261	6.21500	106.48490				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			5.56500	101.91521	5.56500	101.90008				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			5.67000	109.55437	5.67000	109.53772				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			8.21500	109.68560	8.21500	109.66161				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			8.56500	111.48659	8.56500	111.46118				0.00	0	3,000,000,000
Total ABS17 SPOT										0.00	0	3,000,000,000
Total For ABS17										0.00	0	3,000,000,000
ABS18 On 26/09/2023 Spot Bond			6.09000	112.64930	6.09000	112.63094				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			4.56000	103.93121	4.56000	103.91824				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			8.91500	101.08141	8.91500	101.05745				0.00	0	0
Total ABS7 SPOT										0.00	0	0
Total For ABS7										0.00	0	0
ABS7/ROn 11/09/2026 Spot Bond			100.00000	10.79067	100.00000	10.76692				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.73000	3.73000	3.73000	301.68353				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.90000	164.72876	2.90000	164.66480				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABT01U 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

Contract 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 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			10.66500	10.66500	10.66500	104.71374				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										0.00	0	0
ACIF1U 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
ACL08L On 25/11/2020 Spot Bond			10.00000	105.62700	10.00000	105.60000				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.42980				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09L On 20/12/2025 Spot Bond					0.00000	101.39776				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	275.42169				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12L On 20/09/2021 Spot Bond					0.00000	275.54806				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12L On 20/09/2021 Spot Bond					0.00000	101.35791				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14L On 25/11/2020 Spot Bond			10.00000	105.62700	10.00000	105.60000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.36274				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.65950				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.51176				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	101.38990				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.39479				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.39479				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.42206				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.42206				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	184.98913				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	187.28282				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	100.35779				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL217 On 20/12/2023 Spot Bond					0.00000	101.34350				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.38587				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.33706				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.31301				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	101.94485				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	103.32406				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	99.95350				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	99.95310				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	102.02862				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	97.57683				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	93.24739				0.00	0	300,000,000
Total AGL03 SPOT										0.00	0	300,000,000
Total For AGL03										0.00	0	300,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	98.97455				0.00	0	0
Total AGT01 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	98.93468				0.00	10,989,000,000	10,826,000,000
Total AGT02 SPOT										0.00	10,989,000,000	10,826,000,000
Total For AGT02										0.00	10,989,000,000	10,826,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	95.51463				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	100.49966				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	100.31950				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C:On 18/07/2021 Spot Bond					0.00000	100.38881				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A:On 18/04/2022 Spot Bond					0.00000	100.48831				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	100.48451				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B:On 18/04/2022 Spot Bond					0.00000	100.52626				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B:On 18/04/2022 Spot Bond					0.00000	100.56798				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C:On 18/04/2022 Spot Bond					0.00000	100.70426				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C:On 18/04/2022 Spot Bond					0.00000	100.74583				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A:On 21/08/2021 Spot Bond					0.00000	100.22180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A:On 21/08/2023 Spot Bond					0.00000	99.95200				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			6.89000	110.90638	6.89000	110.88574				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B:On 21/08/2023 Spot Bond					0.00000	99.94957				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C:On 21/08/2023 Spot Bond					0.00000	99.94631				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	99.92360				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	100.37802				0.00	0	0
Total AHF6A1 SPOT										0.00	0	0
Total For AHF6A1										0.00	0	0
AHF6A:On 21/08/2024 Spot Bond					0.00000	100.51202				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B:On 21/08/2024 Spot Bond					0.00000	99.94950				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0
AHF6C:On 21/08/2024 Spot Bond					0.00000	99.94624				0.00	0	0
Total AHF6C1 SPOT										0.00	0	0
Total For AHF6C1										0.00	0	0
AHF6D:On 21/08/2024 Spot Bond					0.00000	99.92341				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL1A:On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,041,890,700
Total AHL1AU SPOT										0.00	0	10,041,890,700
Total For AHL1AU										0.00	0	10,041,890,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	25,929,588,700
Total AHL1BU SPOT									0.00	0	25,929,588,700
Total For AHL1BU									0.00	0	25,929,588,700
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		000,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total AIG2U SPOT								10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
Total For AIG2U								10,000,000,000,000.00	10,000,000,000	10,000,000,000	10,000,000,000
AIR02 On 30/04/2023 Spot Bond			6.97000	112.95596	6.97000	112.93482			0.00	0	20,000,000
Total AIR02 SPOT									0.00	0	20,000,000
Total For AIR02									0.00	0	20,000,000
AIR04 On 29/05/2024 Spot Bond			6.54000	109.21103	6.54000	113.80773			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			11.58000	90.50192	11.58000	95.45695			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			5.48000	169.98055	5.48000	169.90288			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIRS1U SPOT									0.00	0	0
Total For AIRS1U									0.00	0	0
AIRT1U 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	100.53005			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	100.09286			0.00	0	0
Total APF05 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.33491				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	101.26866				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	99.98713				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	100.45750				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	101.70115				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	101.48349				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS423U SPOT										0.00	0	0
Total For AS423U										0.00	0	0
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS424U SPOT										0.00	0	0
Total For AS424U										0.00	0	0
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS430U SPOT										0.00	0	0
Total For AS430U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			5.31000	220.29432	5.31000	220.19465				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			5.32500	197.28818	5.32500	197.19883				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN07L On 20/06/2020 Spot Bond					0.00000	101.53567				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08L On 20/09/2020 Spot Bond					0.00000	101.29370				0.00	0	0
Total ASN080 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN080										0.00	0	0
ASN080 On 20/06/2020 Spot Bond					0.00000	101.49207				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN083 On 03/09/2020 Spot Bond					0.00000	102.52469				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 01/10/2020 Spot Bond					0.00000	105.72372				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 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
ASN091 On 21/10/2020 Spot Bond					0.00000	100.50814				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	100.13082				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	96.92692				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN099 On 02/12/2020 Spot Bond					0.00000	101.90388				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	101.74390				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond					0.00000	101.74220				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/12/2020 Spot Bond					0.00000	101.72621				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 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
ASN135 On 31/01/2022 Spot Bond			3.63000	162.77630	3.63000	162.70988				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 20/06/2020 Spot Bond					0.00000	101.55446				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond					0.00000	93.78469				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond					0.00000	100.26402				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond					0.00000	100.26911				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.67500	162.65695	3.67500	162.59039				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond					0.00000	49.65412				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond					0.00000	101.94594				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15-On 31/03/2028 Spot Bond			5.69000	164.41117	5.69000	164.33514				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	100.19171				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16-On 19/08/2021 Spot Bond					0.00000	99.98319				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	101.88420				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17-On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17-On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17-On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0

Contract 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 ASN177										0.00	0	0
ASN18 On 20/06/2022 Spot Bond					0.00000	101.50546				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19 On 12/06/2020 Spot Bond					0.00000	101.61364				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	101.19169				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			5.30500	97.37091	5.30500	97.32679				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19 On 20/06/2022 Spot Bond					0.00000	101.26171				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20 On 20/06/2022 Spot Bond					0.00000	101.27487				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20 On 20/06/2022 Spot Bond					0.00000	101.35334				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20 On 24/08/2021 Spot Bond					0.00000	99.85452				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20 On 24/08/2025 Spot Bond					0.00000	99.83635				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21 On 28/08/2020 Spot Bond					0.00000	99.84252				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21 On 29/08/2022 Spot Bond					0.00000	101.86056				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN25 On 29/05/2021 Spot Bond					0.00000	101.82101				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26-On 20/06/2023 Spot Bond					0.00000	101.50226				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27-On 20/06/2023 Spot Bond					0.00000	101.26974				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27-On 15/08/2023 Spot Bond					0.00000	100.04948				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27-On 20/08/2048 Spot Bond					0.00000	99.96567				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28-On 21/08/2023 Spot Bond					0.00000	99.94973				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28-On 13/09/2025 Spot Bond					0.00000	101.70236				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29-On 26/09/2023 Spot Bond					0.00000	101.25688				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30-On 20/12/2023 Spot Bond					0.00000	101.33388				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31-On 20/12/2023 Spot Bond					0.00000	101.59832				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	101.48121				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31-On 31/03/2029 Spot Bond			5.07500	5.07500	5.07500	91.72245				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN319 On 28/02/2033 Spot Bond			5.42000	5.42000	5.42000	85.67004				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	101.28380				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN328 On 20/06/2024 Spot Bond					0.00000	101.41081				0.00	120,000,000	60,000,000
Total ASN328 SPOT										0.00	120,000,000	60,000,000
Total For ASN328										0.00	120,000,000	60,000,000
ASN333 On 09/05/2024 Spot Bond					0.00000	100.13282				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN335 On 20/06/2024 Spot Bond					0.00000	101.29054				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN337 On 31/01/2038 Spot Bond			5.41500	95.95911	5.41500	95.91533				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN341 On 20/06/2024 Spot Bond					0.00000	101.34988				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN342 On 12/02/2021 Spot Bond					0.00000	100.24715				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN344 On 12/02/2021 Spot Bond					0.00000	100.24715				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN346 On 20/06/2024 Spot Bond					0.00000	101.26166				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN351 On 20/06/2024 Spot Bond					0.00000	101.31600				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN354 On 20/06/2024 Spot Bond					0.00000	101.30979				0.00	0	0
Total ASN354 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN354										0.00	0	0
ASN354 On 20/06/2024 Spot Bond					0.00000	101.30979				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN358 On 30/08/2024 Spot Bond					0.00000	101.94719				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN365 On 20/06/2024 Spot Bond					0.00000	101.49414				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN369 On 20/12/2024 Spot Bond					0.00000	101.29212				0.00	0	200,000,000
Total ASN373 SPOT										0.00	0	200,000,000
Total For ASN373										0.00	0	200,000,000
ASN373 On 20/12/2024 Spot Bond					0.00000	101.32580				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN374 On 29/10/2021 Spot Bond					0.00000	100.35970				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN381 On 15/03/2021 Spot Bond					0.00000	101.57626				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN383 On 15/03/2021 Spot Bond					0.00000	101.57626				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN384 On 20/12/2022 Spot Bond					0.00000	101.47976				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN386 On 20/12/2024 Spot Bond					0.00000	101.30014				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN388 On 20/11/2020 Spot Bond					0.00000	99.96909				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN395 On 17/12/2025 Spot Bond					0.00000	101.55071				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN400 On 20/12/2024 Spot Bond					0.00000	101.29372				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN410 On 20/12/2024 Spot Bond					0.00000	101.45404				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN416 On 05/12/2020 Spot Bond					0.00000	101.91402				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN420 On 29/10/2020 Spot Bond					0.00000	100.36997				0.00	0	0
Total ASN420 SPOT										0.00	0	0
Total For ASN420										0.00	0	0
ASN421 On 20/12/2024 Spot Bond					0.00000	101.83844				0.00	0	0
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
ASN750 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	102.11900				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			6.14000	106.14050	6.14000	106.12296				0.00	0	2,000,000,000
Total BAW19 SPOT										0.00	0	2,000,000,000
Total For BAW19										0.00	0	2,000,000,000
BAW21 On 24/03/2022 Spot Bond			5.97000	107.13668	5.97000	107.11956				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	101.38385	9.30000	101.35881				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	102.14465				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.69245				0.00	12,000,000,000	4,000,000,000
Total BAW28 SPOT										0.00	12,000,000,000	4,000,000,000
Total For BAW28										0.00	12,000,000,000	4,000,000,000
BAW29 On 22/02/2023 Spot Bond					0.00000	99.93473				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.70205				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	101.06539				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	210,000,000,000	70,000,000,000	
Total BAW32U SPOT									10,000,000,000,000.00	210,000,000,000	70,000,000,000	
Total For BAW32U									10,000,000,000,000.00	210,000,000,000	70,000,000,000	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.69611				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	101.71214				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			9.13500	9.13500	9.13500	105.06927				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.53639				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.44543				0.00	0	0
Total BAYA62 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.70401				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.45839				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.68344				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.44551				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			8.74000	8.74000	8.74000	107.57160				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.36113				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.36113				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.36113				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			11.27500	11.27500	11.27500	105.37521				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.30462				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	103.43283				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	102.39850				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.39857				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA76 On 30/09/2022 Spot Bond					0.00000	102.53942				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.49087				0.00	0	0
Total BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.47778				0.00	0	0
Total BAYA79 SPOT										0.00	0	0
Total For BAYA79										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.98742				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	101.91201				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	101.65308				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	101.68461				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	101.68461				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	101.68461				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB16 On 30/09/2024 Spot Bond					0.00000	101.71727				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.68526				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.68526				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	105.55341				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	101.56795				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BC127 On 08/05/2021 Spot Bond					0.00000	100.17741				0.00	0	0
Total BC127 SPOT										0.00	0	0
Total For BC127										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.11765				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.61025				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			8.22000	8.22000	8.22000	100.08074				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	8.84715	100.00000	8.82757				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	100.24692				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	102.32824				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	101.05188				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			7.24000	103.46600	7.24000	103.44591				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	102.83189				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			7.54000	111.27637	7.54000	111.25400				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	102.19641				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			7.24000	102.98317	7.24000	102.96326				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	102.55233				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			7.44000	105.01620	7.44000	104.99535				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	103.19589				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			6.92000	108.54772	6.92000	108.52744				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	103.51787				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	105.61801				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	99.84694				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	100.19258				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	103.83400				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	100.07526				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	105.80587				0.00	900,000,000	1,000,000,000
Total BGT01 SPOT										0.00	900,000,000	1,000,000,000
Total For BGT01										0.00	900,000,000	1,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID07 On 30/06/2020 Spot Bond					0.00000	101.12586				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.62842				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	100.12953				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	100.04501				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			6.28000	110.36207	6.28000	110.34352				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	101.55405				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	101.51803				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	99.13357				0.00	0	300,000,000
Total BID14 SPOT										0.00	0	300,000,000
Total For BID14										0.00	0	300,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	97.39721				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.37607				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0:On 12/10/2028 Spot Bond					0.00000	100.94224				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0:On 21/02/2023 Spot Bond					0.00000	99.94454				0.00	0	0
Total BNPP04 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BNPP04										0.00	0	0
BNPP04 On 05/01/2025 Spot Bond					0.00000	101.19620				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BNPP05 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
BPPF04 On 15/09/2020 Spot Bond					0.00000	101.46130				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF08 On 22/03/2021 Spot Bond					0.00000	101.16162				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF11 On 23/07/2021 Spot Bond					0.00000	100.52602				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF13 On 09/10/2023 Spot Bond					0.00000	101.45843				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF16 On 23/07/2020 Spot Bond					0.00000	100.39511				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF18 On 19/11/2020 Spot Bond					0.00000	100.00616				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF19 On 19/11/2022 Spot Bond					0.00000	100.00861				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF20 On 19/11/2024 Spot Bond					0.00000	99.98473				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF21 On 26/02/2023 Spot Bond					0.00000	99.88161				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2\On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1\On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1\On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.23773				0.00	4,000,000,000	0
Total BWZ21B SPOT										0.00	4,000,000,000	0
Total For BWZ21B										0.00	4,000,000,000	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.13647				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
BX161\On 01/04/2025 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
BX162\On 01/04/2025 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
BX163\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
BX164\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
BYA68\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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BYB10(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
CBL24 On 02/11/2020 Spot Bond					0.00000	100.89438				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			5.16000	105.91786	5.16000	105.90320				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	99.11044				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	98.75318				0.00	0	0
Total CBL29 SPOT										0.00	0	0
Total For CBL29										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			7.61500	118.50421	7.61500	118.48002				0.00	0	10,000,000
Total CCT01 SPOT										0.00	0	10,000,000
Total For CCT01										0.00	0	10,000,000
CCT02 On 12/06/2024 Spot Bond			9.19500	113.08820	9.19500	113.06042				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			8.98500	110.30746	8.98500	110.28111				0.00	0	30,000,000
Total CCT03 SPOT										0.00	0	30,000,000
Total For CCT03										0.00	0	30,000,000
CCT04 On 17/07/2027 Spot Bond			9.99500	104.28947	9.99500	104.26153				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14.On 25/11/2020 Spot Bond			10.00000	105.62730	10.00000	105.59970				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	101.50098				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	101.00283				0.00	0	0
Total CGR24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR24										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	100.67026				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.64685				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.55708				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	100.05389				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.53969				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	100.35612				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	100.23836				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	101.24770				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	100.41259				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CGR46 On 28/02/2023 Spot Bond					0.00000	99.77767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR46 SPOT										0.00	0	0
Total For CGR46										0.00	0	0
CGR47 On 28/02/2025 Spot Bond					0.00000	99.76273				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
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
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	0
Total CL573U SPOT										0.00	0	0
Total For CL573U										0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA4U SPOT										0.00	0	0
Total For CLA4U										0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA5U SPOT										0.00	0	0
Total For CLA5U										0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA6U SPOT										0.00	0	0
Total For CLA6U										0.00	0	0
CLB1U On 21/11/2024 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.80997				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	156.70461	3.14000	156.56477				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.60000	3.60000	3.60000	155.02444				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	105.62700	10.00000	105.60000				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	105.62700	10.00000	105.60000				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	105.62700	10.00000	105.60000				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31 On 20/03/2023 Spot Bond			8.65000	105.11117	8.65000	105.08699				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31 On 20/03/2023 Spot Bond					0.00000	101.50555				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN34 On 20/12/2023 Spot Bond					0.00000	100.84612				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			7.31000	112.37186	7.31000	112.34993				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			9.45000	113.22730	9.45000	113.19890				0.00	0	0
Total CLN365 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	100.28776				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.40491				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	108.76088				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			6.13500	104.60502	6.13500	104.58784				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.37165	10.98000	100.34250				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.76123	11.00000	101.73162				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	100.37220				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			9.24000	111.73701	9.24000	111.70958				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	101.62696				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.32575				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.43451				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN390 On 20/09/2022 Spot Bond					0.00000	101.33385				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.85712				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.06854				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	100.06801				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.33377				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	98.33692				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.34179				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	98.65343				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	100.71756				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.59574				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	100.77999				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	101.71344				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN415 On 20/09/2020 Spot Bond					0.00000	101.55011				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	100.69265				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	101.48381				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	101.63019				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	101.20093				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	100.56597				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	100.95900				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	101.77400				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	102.31500				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	102.14527				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	101.33200				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	101.96600				0.00	0	0
Total CLN429 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	156.40000				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	102.81200				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	103.12700				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	102.17200				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	157.43000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 20/12/2020 Spot Bond					0.00000	101.47806				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.40595				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	101.40595				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 03/02/2021 Spot Bond					0.00000	100.62807				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	159.47000				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			6.03500	104.99319	6.03500	104.97604				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 31/01/2022 Spot Bond			3.60000	162.85593	3.60000	162.78962				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 31/01/2025 Spot Bond			7.10000	118.99926	7.10000	118.93966				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			7.34000	117.77952	7.34000	117.71978				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	101.68156				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	99.99996				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	102.51657				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	102.78811				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	95.15541				0.00	1,552,400,000	8,826,200,000
Total CLN461 SPOT										0.00	1,552,400,000	8,826,200,000
Total For CLN461										0.00	1,552,400,000	8,826,200,000
CLN462 On 13/03/2022 Spot Bond			6.74000	107.37854	6.74000	107.35920				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	101.67063				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 28/03/2022 Spot Bond					0.00000	101.23552				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	101.97779				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	99.97987				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN475 On 23/06/2021 Spot Bond					0.00000	102.38263				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	101.49406				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	35.43214	100.00000	39.92976				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	100.46482				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	100.93546				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	102.95422				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			6.23500	109.40583	6.23500	109.38748				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	101.77954				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			9.74000	108.48420	9.74000	110.89936				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			6.54000	108.04917	6.54000	108.03006				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	101.97154				0.00	0	0
Total CLN490 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN490										0.00	0	0
CLN490 On 20/06/2022 Spot Bond					0.00000	101.49264				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 29/08/2020 Spot Bond					0.00000	101.86468				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			6.94000	113.51061	6.94000	113.48957				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	104.07026				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 20/05/2021 Spot Bond					0.00000	99.96589				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	100.84676				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.91021				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.94226				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	100.94226				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.43266				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	101.86272				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 11/10/2020 Spot Bond					0.00000	100.89636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	93.40378				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	101.73166	9.96000	101.70479				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	100.50835	10.01000	100.48152				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	99.87127				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	103.67838	9.60000	104.03175				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.67744				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.50859				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	99.85058				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	100.02730				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	101.75053	9.20000	101.72566				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	100.43593				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	101.05527				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	101.77800				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	101.18245				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	103.57717				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	101.60999				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	101.67744				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	101.41410				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	100.54900				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			9.44500	9.44500	9.44500	107.04821				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	98.78679				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/01/2023 Spot Bond					0.00000	100.37780				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN540 On 17/01/2024 Spot Bond					0.00000	100.67631				0.00	0	0
Total CLN540 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	105.47100				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	101.96916				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN542 On 17/01/2024 Spot Bond					0.00000	100.66375				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			8.91500	107.60901	8.91500	107.58323				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			8.96500	105.65185	8.96500	105.62668				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.05500	104.88187	9.05500	104.85663				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			5.13000	5.13000	5.13000	105.25920				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond					0.00000	284.57021				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			5.13000	5.13000	5.13000	105.25840				0.00	0	13,655,900,000
Total CLN550 SPOT										0.00	0	13,655,900,000
Total For CLN550										0.00	0	13,655,900,000
CLN550 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	102.33010				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	100.05271				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	100.11174				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	99.87874				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	100.73909				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	148.82600				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	100.13438				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	100.07363	10.16000	100.16171				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			8.91500	105.34146	8.91500	105.47116				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	100.18878				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	99.95314				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	102.17828				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN567 On 04/06/2023 Spot Bond					0.00000	101.87578				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	100.12778				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	100.03710				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	100.62724				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			9.14500	103.60158	9.14500	103.69819				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	100.11660				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	100.46073				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	100.12834				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	101.60192				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	98.30700				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	101.51016				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	100.52986				0.00	0	0
Total CLN578 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	101.14130				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/05/2024 Spot Bond					0.00000	100.13084				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond					0.00000	101.89268				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	101.79676				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	100.48831				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	101.85985				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	102.44990				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	101.75127				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	101.50770				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	101.56265				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	101.77452				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	103.82476				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			5.32000	123.05507	5.32000	101.19280				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	102.02020				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 27/06/2022 Spot Bond					0.00000	101.19830				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond					0.00000	102.02020				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	99.91580				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond					0.00000	101.09774				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	101.65346				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	101.56265				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	101.56265				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN601 On 04/06/2023 Spot Bond					0.00000	101.80622				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.45154				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN604 On 05/08/2024 Spot Bond					0.00000	100.22585				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	100.10704				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	101.00891				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	100.60087				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	99.93314				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	100.47401	9.32000	100.44901				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN610 On 23/07/2022 Spot Bond					0.00000	100.44918				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	101.00433				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	101.74393				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	99.93536				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	101.89260				0.00	0	0
Total CLN614 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN614										0.00	0	0
CLN614 On 30/09/2020 Spot Bond					0.00000	101.05742				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN615 On 20/12/2029 Spot Bond					0.00000	101.59828				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN616 On 20/12/2024 Spot Bond					0.00000	101.40596				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN617 On 20/12/2022 Spot Bond					0.00000	101.47015				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN618 On 30/11/2021 Spot Bond					0.00000	101.85983				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN619 On 28/10/2024 Spot Bond					0.00000	100.35967				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN620 On 28/10/2022 Spot Bond					0.00000	100.35865				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN621 On 28/04/2021 Spot Bond					0.00000	100.33703				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN622 On 20/12/2024 Spot Bond					0.00000	101.64622				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN623 On 25/01/2023 Spot Bond					0.00000	100.38322				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN624 On 25/01/2023 Spot Bond			6.81000	108.11640	6.81000	108.09651				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN625 On 19/08/2025 Spot Bond					0.00000	99.98073				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN627 On 31/07/2034 Spot Bond					0.00000	100.37841				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN628 On 31/07/2034 Spot Bond			12.37500	82.07376	12.37500	82.04669				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN629 On 20/11/2021 Spot Bond					0.00000	99.96886				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN630 On 19/08/2025 Spot Bond			9.61500	101.85531	9.61500	101.82903				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN631 On 19/08/2025 Spot Bond					0.00000	99.98082				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN632 On 21/05/2021 Spot Bond					0.00000	99.95279				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN633 On 09/10/2034 Spot Bond					0.00000	101.14360				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN634 On 09/05/2022 Spot Bond					0.00000	100.12909				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN635 On 19/08/2025 Spot Bond					0.00000	99.97923				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN636 On 21/11/2024 Spot Bond					0.00000	99.95190				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN637 On 19/08/2025 Spot Bond					0.00000	99.98090				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN638 On 19/02/2021 Spot Bond					0.00000	99.98185				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN639 On 12/08/2022 Spot Bond					0.00000	100.10462				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN640 On 19/08/2025 Spot Bond					0.00000	99.97923				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN643 On 17/10/2023 Spot Bond					0.00000	100.54047				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN644 On 21/11/2024 Spot Bond					0.00000	99.95166				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN645 On 18/12/2024 Spot Bond					0.00000	101.54439				0.00	0	0
Total CLN645 SPOT										0.00	0	0
Total For CLN645										0.00	0	0
CLN646 On 29/01/2022 Spot Bond					0.00000	100.36207				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	101.54604				0.00	0	0
Total CLN647 SPOT										0.00	0	0
Total For CLN647										0.00	0	0
CLN648 On 19/08/2025 Spot Bond					0.00000	99.98090				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	101.92528				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	99.98090				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	99.98440				0.00	0	0
Total CLN651 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN651										0.00	0	0
CLN652 On 19/08/2025 Spot Bond					0.00000	99.98090				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	99.99993				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	101.25967				0.00	0	0
Total CLN654 SPOT										0.00	0	0
Total For CLN654										0.00	0	0
CLN655 On 22/03/2030 Spot Bond					0.00000	102.12761				0.00	0	0
Total CLN655 SPOT										0.00	0	0
Total For CLN655										0.00	0	0
CLN656 On 20/06/2025 Spot Bond					0.00000	101.85048				0.00	0	0
Total CLN656 SPOT										0.00	0	0
Total For CLN656										0.00	0	0
CLN657 On 13/10/2026 Spot Bond					0.00000	101.07956				0.00	0	0
Total CLN657 SPOT										0.00	0	0
Total For CLN657										0.00	0	0
CLN658 On 20/06/2025 Spot Bond					0.00000	101.64154				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										0.00	0	0
CLN659 On 20/06/2023 Spot Bond					0.00000	101.24773				0.00	0	0
Total CLN659 SPOT										0.00	0	0
Total For CLN659										0.00	0	0
CLN660 On 20/12/2023 Spot Bond					0.00000	101.28022				0.00	0	0
Total CLN660 SPOT										0.00	0	0
Total For CLN660										0.00	0	0
CLN661 On 20/06/2023 Spot Bond					0.00000	77.13800				0.00	0	364,000,000
Total CLN661 SPOT										0.00	0	364,000,000
Total For CLN661										0.00	0	364,000,000
CLN662 On 20/12/2023 Spot Bond					0.00000	101.41053				0.00	0	0
Total CLN662 SPOT										0.00	0	0
Total For CLN662										0.00	0	0
CLN663 On 20/12/2024 Spot Bond					0.00000	71.70300				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN663 SPOT										0.00	0	0
Total For CLN663										0.00	0	0
CLN664 On 20/12/2023 Spot Bond					0.00000	86.17400				0.00	0	0
Total CLN664 SPOT										0.00	0	0
Total For CLN664										0.00	0	0
CLN665 On 27/02/2023 Spot Bond					0.00000	100.61714				0.00	0	0
Total CLN665 SPOT										0.00	0	0
Total For CLN665										0.00	0	0
CLN666 On 02/04/2026 Spot Bond					0.00000	100.54871				0.00	0	0
Total CLN666 SPOT										0.00	0	0
Total For CLN666										0.00	0	0
CLN667 On 19/08/2025 Spot Bond					0.00000	99.97722				0.00	0	0
Total CLN667 SPOT										0.00	0	0
Total For CLN667										0.00	0	0
CLN668 On 02/05/2023 Spot Bond					0.00000	100.50837				0.00	0	0
Total CLN668 SPOT										0.00	0	0
Total For CLN668										0.00	0	0
CLN669 On 18/09/2024 Spot Bond					0.00000	100.22222				0.00	0	0
Total CLN669 SPOT										0.00	0	0
Total For CLN669										0.00	0	0
CLN670 On 27/02/2023 Spot Bond					0.00000	100.21381				0.00	0	0
Total CLN670 SPOT										0.00	0	0
Total For CLN670										0.00	0	0
CLN671 On 19/08/2025 Spot Bond					0.00000	100.23157				0.00	0	0
Total CLN671 SPOT										0.00	0	0
Total For CLN671										0.00	0	0
CLN672 On 09/03/2022 Spot Bond					0.00000	100.18889				0.00	0	0
Total CLN672 SPOT										0.00	0	0
Total For CLN672										0.00	0	0
CLN673 On 30/01/2025 Spot Bond			100.00000	6.90105	100.00000	6.86314				0.00	0	13,655,900,000
Total CLN673 SPOT										0.00	0	13,655,900,000
Total For CLN673										0.00	0	13,655,900,000
CLN81 On 18/04/2028 Spot Bond			8.22000	100.10276	8.22000	100.08074				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.34981			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	100.00001			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.24000	116.01861	8.24000	115.99301		16,480,000,000,000.00	2,000,000,000	3,040,000,000	
Total COJ05 SPOT								16,480,000,000,000.00	2,000,000,000	3,040,000,000	
Total For COJ05								16,480,000,000,000.00	2,000,000,000	3,040,000,000	
COJ07 On 23/03/2021 Spot Bond			6.22500	105.34636	6.22500	105.32882		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			9.61500	112.98100	9.61500	112.95202		0.00	0	350,000,000	
Total COJ08 SPOT								0.00	0	350,000,000	
Total For COJ08								0.00	0	350,000,000	
COJG0 On 09/06/2024 Spot Bond			6.72000	116.60868	6.72000	116.58762		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			7.37500	105.55058	7.37500	105.52970		0.00	0	20,000,000	
Total COT01 SPOT								0.00	0	20,000,000	
Total For COT01								0.00	0	20,000,000	
COT02 On 03/04/2028 Spot Bond			10.47500	99.80724	10.47500	99.77939		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			10.56500	98.38912	10.56500	98.36144		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			9.64000	9.64000	9.64000	109.49438		0.00	0	0	
Total CPV01 SPOT								0.00	0	0	
Total For CPV01								0.00	0	0	
CS002 On 17/12/2020 Spot Bond					0.00000	101.51534		0.00	0	0	
Total CS002 SPOT								0.00	0	0	
Total For CS002								0.00	0	0	
CS003 On 12/08/2021 Spot Bond					0.00000	99.69492		0.00	0	0	
Total CS003 SPOT								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CS003										0.00	0	0
CSA041On 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
CSA051On 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
CSD041On 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
CSD051On 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
DENG8On 21/09/2021 Spot Bond					0.00000	101.29869				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8On 28/09/2021 Spot Bond					0.00000	101.44266				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8On 28/09/2023 Spot Bond					0.00000	102.30881				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG9On 20/08/2021 Spot Bond					0.00000	99.36654				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9On 11/09/2020 Spot Bond					0.00000	101.66419				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9On 23/09/2020 Spot Bond					0.00000	101.22151				0.00	0	0
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9On 27/09/2020 Spot Bond					0.00000	101.19538				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9On 11/12/2020 Spot Bond					0.00000	101.66421				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG97 SPOT										0.00	0	0
Total For DENG97										0.00	0	0
DENG9 On 31/01/2021 Spot Bond					0.00000	100.32775				0.00	0	0
Total DENG98 SPOT										0.00	0	0
Total For DENG98										0.00	0	0
DENG9 On 31/01/2023 Spot Bond					0.00000	100.38822				0.00	0	0
Total DENG99 SPOT										0.00	0	0
Total For DENG99										0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	102.61221				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	99.95269				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	98.79142				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY02 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			9.36500	9.36500	9.36500	103.86877				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY03 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	100.20420				0.00	0	0
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DSY05t On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DSY05U SPOT										0.00	0	0
Total For DSY05U										0.00	0	0
DSY06t On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DSY06U SPOT										0.00	0	0
Total For DSY06U										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			6.47000	106.39915	6.47000	106.38064				0.00	0	200,000,000
Total DV2021 SPOT										0.00	0	200,000,000
Total For DV2021										0.00	0	200,000,000
DV23 On 27/02/2023 Spot Bond			6.79000	110.22757	6.79000	110.20735			533,479,436,000.00		78,568,400	1,800,293,500
Total DV23 SPOT									533,479,436,000.00		78,568,400	1,800,293,500
Total For DV23									533,479,436,000.00		78,568,400	1,800,293,500
DV23/R On 27/02/2023 Spot Bond			100.00000	21.48923	100.00000	21.44141				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	21.48923	100.00000	21.44141				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			6.41000	113.18470	6.41000	113.16509				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	102.39384	9.69000	102.36724				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.39384	9.69000	102.36724				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			11.72500	93.74367	11.72500	93.71433				0.00	0	590,000,000
Total DV29 SPOT										0.00	0	590,000,000
Total For DV29										0.00	0	590,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	102.49390	10.10000	102.46616				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.49390	10.10000	102.46616				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	101.41446				0.00	0	0
Total DVC031 SPOT										0.00	0	0
Total For DVC031										0.00	0	0
DVF20c On 31/08/2020 Spot Bond					0.00000	101.78133				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVF20(On 23/10/2020 Spot Bond					0.00000	100.50817				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	101.88004				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	100.61214				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22(On 29/08/2022 Spot Bond					0.00000	101.33061				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22(On 24/10/2022 Spot Bond					0.00000	100.73672				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	98.93168				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	101.38051				0.00	0	300,000,000
Total DVF25 SPOT										0.00	0	300,000,000
Total For DVF25										0.00	0	300,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	101.73289				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	99.36554				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30(On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	101.72874				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2(On 31/05/2024 Spot Bond					0.00000	101.82703				0.00	0	0
Total DVFB25 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVFB25										0.00	0	0
DVFB2!On 31/05/2026 Spot Bond					0.00000	102.36404				0.00	0	25,000,000,000
Total DVFB26 SPOT										0.00	0	25,000,000,000
Total For DVFB26										0.00	0	25,000,000,000
DVFB2!On 31/01/2023 Spot Bond					0.00000	100.30333				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2!On 31/01/2025 Spot Bond					0.00000	100.31058				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB2!On 31/01/2027 Spot Bond					0.00000	100.31734				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	88.75569	100.00000	88.55397				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			5.20000	105.63633	5.20000	105.62144				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			5.85000	112.74755	5.85000	112.72969				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			5.94500	108.20739	5.94500	108.19017				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			6.85000	112.03324	6.85000	112.01274				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			5.57000	97.44081	5.57000	97.39614				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			5.30500	86.49578	5.30500	86.45660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/1 On 31/01/2037 Spot Bond			2.25000	129.76669	2.25000	129.71858				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			5.23000	124.52750	5.10000	125.60541				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.93000	112.84068	4.93000	112.79068				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			4.84000	111.90161	4.84000	111.85231				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			5.23000	99.92622	5.23000	99.88124				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			5.27500	88.48381	5.27500	88.44378				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	129.76669	2.25000	129.71858				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	129.31416				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	127.26393				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	115.25860				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	113.42950				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN005 SPOT										0.00	0	0
Total For ELN005										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			6.30000	104.02317	6.30000	104.00544				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			6.15000	105.55964	6.15000	105.54227				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			9.63500	101.74056	9.63500	101.71455				0.00	0	510,000,000
Total EMM03 SPOT										0.00	0	510,000,000
Total For EMM03										0.00	0	510,000,000
EMM04 On 16/05/2028 Spot Bond			11.42500	11.42500	11.42500	92.95427				0.00	0	500,000,000
Total EMM04 SPOT										0.00	0	500,000,000
Total For EMM04										0.00	0	500,000,000
EMM05 On 17/04/2029 Spot Bond			11.77500	11.77500	11.77500	97.20466				0.00	0	1,196,666,600
Total EMM05 SPOT										0.00	0	1,196,666,600
Total For EMM05										0.00	0	1,196,666,600
EMM06 On 23/06/2025 Spot Bond			9.71500	9.71500	9.71500	105.26344				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			9.71500	9.71500	9.71500	105.95329				0.00	0	750,000,000
Total EMM07 SPOT										0.00	0	750,000,000
Total For EMM07										0.00	0	750,000,000
EMM07 On 17/07/2032 Spot Bond			11.86500	11.86500	11.86500	84.26473				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	100.40408				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	101.83303				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.84121				0.00	0	0
Total ENX02 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ENX02										0.00	0	0
ENX031 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 01/05/2022 Spot Bond					0.00000	100.27071				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	101.57714				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
ENX07 On 01/06/2021 Spot Bond					0.00000	100.94960				0.00	0	0
Total ENX07 SPOT										0.00	0	0
Total For ENX07										0.00	0	0
ENX08 On 01/06/2021 Spot Bond					0.00000	100.51226				0.00	0	0
Total ENX08 SPOT										0.00	0	0
Total For ENX08										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.80928				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	101.71984				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.47432				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	100.21302				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.84714				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	101.63892				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.66754				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	101.62387				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 12/09/2022 Spot Bond					0.00000	101.61357				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF019 On 07/11/2022 Spot Bond					0.00000	100.19343				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF05U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF08U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF09U On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF10U On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF11U On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF12U On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPFC4:On 07/11/2020 Spot Bond					0.00000	100.17854				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	101.70451				0.00	0	0
Total EPFC46 SPOT										0.00	0	0
Total For EPFC46										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.50328				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11:On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00:On 03/06/2022 Spot Bond					0.00000	101.77173				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	101.80280				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00:On 16/04/2025 Spot Bond					0.00000	100.56754				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	100.00005				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	100.00000				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	100.00006				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	100.00000				0.00	0	0
Total ERS3C7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For ERS3C7									0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	105.62700	10.00000	105.60000			0.00	0	0
Total ERS12/JIBAR SPOT									0.00	0	0
Total For ERS12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.13273			0.00	0	0
Total ERS21 SPOT									0.00	0	0
Total For ERS21									0.00	0	0
ERSA2:On 17/08/2020 Spot Bond					0.00000	100.00001			0.00	0	0
Total ERS24 SPOT									0.00	0	0
Total For ERS24									0.00	0	0
ERSA2:On 17/08/2022 Spot Bond					0.00000	100.00001			0.00	0	0
Total ERS25 SPOT									0.00	0	0
Total For ERS25									0.00	0	0
ERSA2:On 17/05/2022 Spot Bond					0.00000	100.00004			0.00	0	0
Total ERS26 SPOT									0.00	0	0
Total For ERS26									0.00	0	0
ERSA2' On 17/08/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ERS27 SPOT									0.00	0	0
Total For ERS27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			6.46000	111.73781	6.46000	111.71830		1,081,464,724,000.00	167,409,400	1,885,855,000	
Total ES23 SPOT								1,081,464,724,000.00	167,409,400	1,885,855,000	
Total For ES23								1,081,464,724,000.00	167,409,400	1,885,855,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.13090	10.00000	103.10327		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			8.85500	96.46624	8.85500	96.44342		6,007,038,961,000.00	678,378,200	9,925,180,300	
Total ES26 SPOT								6,007,038,961,000.00	678,378,200	9,925,180,300	
Total For ES26								6,007,038,961,000.00	678,378,200	9,925,180,300	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.99368	7.85000	100.97244		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			12.05000	71.48326	11.80500	72.72108		8,461,365,400,000.00	702,188,000	6,559,847,300	
Total ES33 SPOT								8,461,365,400,000.00	702,188,000	6,559,847,300	
Total For ES33								8,461,365,400,000.00	702,188,000	6,559,847,300	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.30899	7.50000	101.28872		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES33/R209 SPOT										0.00	0	0
Total For ES33/R209										0.00	0	0
ES42 On 25/04/2042 Spot Bond			12.16000	72.70412	12.16000	72.68068				4,583,249,920,000.00	376,912,000	6,790,728,500
Total ES42 SPOT										4,583,249,920,000.00	376,912,000	6,790,728,500
Total For ES42										4,583,249,920,000.00	376,912,000	6,790,728,500
ES42/R On 25/04/2042 Spot Bond			8.50000	100.54735	8.50000	100.52449				0.00	0	0
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF01U SPOT										0.00	0	0
Total For ESF01U										0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	100.54191				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	101.59714				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	99.94437				0.00	300,000,000	150,000,000
Total EXX05 SPOT										0.00	300,000,000	150,000,000
Total For EXX05										0.00	300,000,000	150,000,000
FBJ22Z On 20/03/2022 Spot Bond					0.00000	101.34986				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	11.24108	100.00000	11.21325				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	18.20264	100.00000	18.15757				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.02456				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	99.09968				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.96790				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	100.04706				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	100.04901				0.00	0	0
Total FIFB17 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.35451				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.70950				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	100.11661				0.00	0	0
Total FIFC35 SPOT										0.00	0	0
Total For FIFC35										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTI10 On 29/05/2020 Spot Bond					0.00000	103.67299				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	102.71855				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			6.29000	6.29000	6.29000	108.26689				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	101.46365				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	104.13910				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.15630				0.00	0	300,000,000
Total FRB18 SPOT										0.00	0	300,000,000
Total For FRB18										0.00	0	300,000,000
FRB19 On 14/04/2021 Spot Bond			7.44000	105.37784	7.44000	105.35681				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.73335				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	105.76787				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	102.52019				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	99.98350				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	97.92141				0.00	200,000,000	100,000,000
Total FRB24 SPOT										0.00	200,000,000	100,000,000
Total For FRB24										0.00	200,000,000	100,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	97.07053				0.00	0	0
Total FRB25 SPOT										0.00	0	0
Total For FRB25										0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	97.58806				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			9.41500	108.17822	9.41500	108.15102				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			3.00000	164.45948	3.00000	164.39517				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			3.56000	3.56000	3.56000	303.30630				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.65000	4.65000	4.65000	132.26066				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			5.10000	171.20164	5.10000	171.12515				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	92.12052				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			5.64000	5.64000	5.64000	191.02042				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			5.58000	81.39633	5.58000	81.35892				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			5.56000	82.97595	5.56000	82.93780				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 On 30/11/2020 Spot Bond			4.78000	4.78000	4.78000	97.46119				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ02 On 28/10/2024 Spot Bond			6.78000	6.78000	6.78000	74.60909				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ03 On 10/12/2024 Spot Bond			6.85000	6.85000	6.85000	73.82583				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC107 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12U 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

Contract 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 FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			5.50000	5.50000	5.50000	127.45385				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	0.00000				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	51.55687				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19 On 25/11/2020 Spot Bond			10.00000	105.62700	10.00000	105.60000				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20 On 07/10/2020 Spot Bond					0.00000	102.12228				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										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			3.71000	162.56419	3.71000	162.49751				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22 On 20/05/2020 Spot Bond					0.00000	99.96646				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			4.57000	160.30686	4.57000	160.23741				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond					0.00000	102.12088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 19/10/2020 Spot Bond					0.00000	95.68705				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237 On 19/10/2020 Spot Bond					0.00000	96.08043				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	96.90356				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 19/10/2020 Spot Bond					0.00000	101.32298				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 19/10/2020 Spot Bond					0.00000	101.30808				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	101.01642				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 19/10/2020 Spot Bond					0.00000	96.27428				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	101.01267				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	100.04593				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	101.59348				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25 On 17/07/2027 Spot Bond					0.00000	102.54409				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.83297				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.85960				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.90808				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	103.21855				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26 On 06/08/2023 Spot Bond					0.00000	102.71050				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27 On 30/01/2023 Spot Bond					0.00000	100.34484				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.84295				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27 On 02/05/2028 Spot Bond			9.80000	100.44296	9.80000	100.41684				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27 On 12/12/2020 Spot Bond					0.00000	101.61914				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27 On 12/12/2020 Spot Bond					0.00000	101.62279				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27 On 04/03/2021 Spot Bond					0.00000	101.74492				0.00	0	0
Total FRC277 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC277										0.00	0	0
FRC277 On 21/11/2022 Spot Bond					0.00000	99.95154				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279 On 20/12/2023 Spot Bond					0.00000	101.43810				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	107.60664				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	100.84677				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	100.16527				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	101.38619				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	105.74625				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	101.30500				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289 On 20/06/2022 Spot Bond					0.00000	102.55435				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	100.43451				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	101.36282				0.00	0	800,000,000
Total FRC292 SPOT										0.00	0	800,000,000
Total For FRC292										0.00	0	800,000,000
FRC292 On 18/04/2021 Spot Bond					0.00000	100.47497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29-On 18/04/2021 Spot Bond					0.00000	100.46738				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	100.06645				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	100.06753				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	100.06540				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29-On 20/06/2024 Spot Bond					0.00000	101.59825				0.00	1,652,783,600	826,391,800
Total FRC299 SPOT										0.00	1,652,783,600	826,391,800
Total For FRC299										0.00	1,652,783,600	826,391,800
FRC30-On 25/04/2023 Spot Bond					0.00000	101.44252				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	103.02410				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	100.14996				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	102.19230				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	101.03595				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	100.25585				0.00	0	620,000,000
Total FRC305 SPOT										0.00	0	620,000,000
Total For FRC305										0.00	0	620,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC306 On 27/02/2023 Spot Bond					0.00000	101.81857				0.00	0	600,000,000
Total FRC306 SPOT										0.00	0	600,000,000
Total For FRC306										0.00	0	600,000,000
FRC307 On 12/08/2020 Spot Bond					0.00000	100.09655				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC308 On 31/05/2024 Spot Bond					0.00000	102.39560				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC309 On 20/06/2024 Spot Bond					0.00000	101.28573				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC310 On 20/12/2024 Spot Bond					0.00000	101.41878				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	101.22000				0.00	0	500,000,000
Total FRC311 SPOT										0.00	0	500,000,000
Total For FRC311										0.00	0	500,000,000
FRC312 On 23/02/2021 Spot Bond					0.00000	99.07000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC313 On 20/06/2024 Spot Bond					0.00000	101.51817				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC314 On 23/02/2021 Spot Bond					0.00000	107.61000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC315 On 13/10/2026 Spot Bond					0.00000	78.22076				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC316 On 15/09/2033 Spot Bond					0.00000	101.66696				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC317 On 31/07/2034 Spot Bond					0.00000	100.34858				0.00	0	0
Total FRC317 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	92.19700				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318 On 20/12/2026 Spot Bond					0.00000	101.51805				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	1,700,000,000
Total FRC320 SPOT										0.00	0	1,700,000,000
Total For FRC320										0.00	0	1,700,000,000
FRC320 On 24/10/2020 Spot Bond					0.00000	100.45211				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	101.72303				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	101.54375				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	101.42986				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	101.04782				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	101.51822				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	101.06273				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	101.86460				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	100.20944				0.00	0	0

Contract 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	100.58189				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	100.26183				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	100.26183				0.00	0	0
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC33(On 05/03/2021 Spot Bond					0.00000	101.62844				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					0.00000	101.75358				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					0.00000	101.34398				0.00	0	0
Total FRC336 SPOT										0.00	0	0
Total For FRC336										0.00	0	0
FRC33(On 25/04/2023 Spot Bond					0.00000	100.46177				0.00	0	0
Total FRC337 SPOT										0.00	0	0
Total For FRC337										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.35000	4.35000	4.35000	160.81160				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			4.29000	4.29000	4.29000	160.96868				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			4.27000	4.27000	4.27000	161.02109				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD19\On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20\On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23\On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24\On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25\On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26\On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27\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
FRD28\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
FRD29\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
FRD30\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
FRD33\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
FRD35\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

Contract 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 FRD35U										0.00	0	0
FRD361 On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD36U SPOT										0.00	0	0
Total For FRD36U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.91500	81.30986	5.91500	81.27192				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			5.20500	98.67651	5.20500	98.63206				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	100.33213				0.00	0	300,000,000
Total FRJ022 SPOT										0.00	0	300,000,000
Total For FRJ022										0.00	0	300,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.26759				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.84024				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.25711				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	100.45880				0.00	0	1,000,000,000
Total FRJ23 SPOT										0.00	0	1,000,000,000
Total For FRJ23										0.00	0	1,000,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	99.72487				0.00	0	1,000,000,000
Total FRJ24 SPOT										0.00	0	1,000,000,000
Total For FRJ24										0.00	0	1,000,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.77776				0.00	1,500,000,000	75,590,000,000
Total FRJ25 SPOT										0.00	1,500,000,000	75,590,000,000
Total For FRJ25										0.00	1,500,000,000	75,590,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	98.16760				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	102.55782				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	97.46598				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS101 On 15/01/2024 Spot Bond			4.74800	4.74800	4.74800	109.31321				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			5.12500	5.12500	5.12500	99.69170				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.68154				0.00	650,000,000	650,000,000
Total FRS103 SPOT										0.00	650,000,000	650,000,000
Total For FRS103										0.00	650,000,000	650,000,000
FRS104 On 23/01/2024 Spot Bond					0.00000	100.41606				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			5.26500	97.89059	5.26500	97.84634				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			5.26000	198.59401	5.26000	198.50440				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			5.40500	96.08640	5.40500	96.04261				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			5.29000	5.29000	5.29000	197.90050				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS114On 31/01/2025 Spot Bond			5.05000	130.03121	5.05000	129.97318				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115On 31/01/2038 Spot Bond			3.70500	121.06089	3.70500	121.01125				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119On 31/01/2038 Spot Bond			5.40500	96.08640	5.40500	96.04261				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120On 07/12/2033 Spot Bond			5.41000	195.59658	5.41000	195.50752				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121On 07/12/2033 Spot Bond			5.46000	194.60987	5.46000	194.52103				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122On 31/01/2025 Spot Bond			4.58000	165.50590	4.58000	132.66570				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123On 07/12/2033 Spot Bond			5.49000	194.02081	5.49000	193.93210				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124On 31/01/2038 Spot Bond			5.40500	96.08640	5.40500	96.04261				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126On 31/03/2028 Spot Bond			5.50000	166.56366	5.50000	166.48747				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127On 31/01/2038 Spot Bond			6.15500	87.08888	6.15500	87.04744				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129On 31/03/2028 Spot Bond			5.39000	167.82460	5.39000	167.74832				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS131On 31/03/2028 Spot Bond			5.45000	167.13546	5.45000	167.05925				0.00	0	0
Total FRS131 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			6.00000	184.33800	6.00000	184.25122				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			6.08500	87.88325	6.08500	87.84159				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.40500	5.40500	5.40500	96.04261				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			5.40500	96.08640	5.40500	96.04261				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			5.26000	169.32893	5.26000	169.25255				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			5.77000	188.62845	5.77000	188.54080				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.39000	167.82460	5.39000	167.74832				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.39000	167.82460	5.39000	167.74832				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			5.68000	164.52367	5.68000	164.44762				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			5.35000	128.34565	5.35000	128.28735				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.41000	163.36149	3.41000	163.29580				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.74000	163.85004	5.74000	163.77405				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS15(On 31/03/2028 Spot Bond			5.78000	163.40272	5.78000	163.32677				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15(On 31/01/2025 Spot Bond			5.32000	128.51307	5.32000	128.45479				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15(On 31/03/2028 Spot Bond			5.20000	170.02843	5.20000	169.95201				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15(On 31/03/2028 Spot Bond			5.79000	5.79000	5.79000	163.21516				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15(On 20/06/2022 Spot Bond					0.00000	16.38355				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15(On 06/06/2023 Spot Bond					0.00000	17.68249				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS15(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
FRS16(On 06/06/2024 Spot Bond					0.00000	19.82696				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	22.20009				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16(On 20/06/2022 Spot Bond					0.00000	15.16482				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16(On 06/06/2023 Spot Bond					0.00000	16.36197				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS164 On 06/06/2024 Spot Bond					0.00000	18.33101				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS165 On 06/06/2025 Spot Bond					0.00000	20.41881				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	14.21319				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	14.16273				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	12.84090				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS16U On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS16U SPOT										0.00	0	0
Total For FRS16U										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	14.79067				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	100.56574				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	100.61343				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 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
FRS174 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
FRS175 On 26/01/2024 Spot Bond					0.00000	16.92843				0.00	0	0
Total FRS175 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	16.92842				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	19.13215				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 18/09/2023 Spot Bond					0.00000	101.55437				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 27/09/2025 Spot Bond					0.00000	101.28685				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	106.66291				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	112.32707				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	122.93148				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	139.74481				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	119.34309				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 19/06/2026 Spot Bond					0.00000	23.66146				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	44.04055				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	100.21708				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond					0.00000	122.85754				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	100.24339				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS200 On 12/08/2025 Spot Bond					0.00000	100.11264				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS200 On 06/08/2025 Spot Bond					0.00000	101.95006				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 11/09/2020 Spot Bond					0.00000	99.91378				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	101.68706				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	100.87411				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS206 On 16/11/2020 Spot Bond					0.00000	105.12151				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	116.27174				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	99.99984				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS210 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	193.66762				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS212 On 04/09/2020 Spot Bond					0.00000	109.57323				0.00	0	0
Total FRS212 SPOT										0.00	0	0
Total For FRS212										0.00	0	0
FRS213 On 03/09/2021 Spot Bond					0.00000	108.69670				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0
FRS214 On 04/03/2021 Spot Bond					0.00000	100.28442				0.00	0	0
Total FRS214 SPOT										0.00	0	0
Total For FRS214										0.00	0	0
FRS215 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS215 SPOT										0.00	0	0
Total For FRS215										0.00	0	0
FRS216 On 20/02/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS216 SPOT										0.00	0	0
Total For FRS216										0.00	0	0
FRS217 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS217 SPOT										0.00	0	0
Total For FRS217										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.36000	3.36000	3.36000	305.22917				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			3.25000	306.41487	3.25000	306.29312				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			3.97000	3.97000	3.97000	299.41070				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			3.20000	163.92266	3.20000	163.85769				0.00	0	0
Total FRS46 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.36421				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			2.90000	164.72876	2.90000	164.66480				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	100.25389				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			5.10500	91.46537	5.10500	91.42441				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			4.78000	65.51694	4.78000	95.83749				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			4.47000	4.47000	4.47000	133.30506				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			4.54000	4.54000	4.54000	132.89779				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			4.16000	4.16000	4.16000	297.62626				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			5.21000	102.40173	5.21000	102.38739				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			6.48000	6.48000	6.48000	104.84852				0.00	0	40,000,000
Total FRX23 SPOT										0.00	0	40,000,000
Total For FRX23										0.00	0	40,000,000
FRX24 On 10/12/2024 Spot Bond			7.65500	116.44516	7.65500	116.42127				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			7.71500	111.59732	7.71500	111.57411				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 FRX25 SPOT										0.00	0	0
Total For FRX25										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			8.13500	107.90934	8.13500	107.88583				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			8.11500	112.68188	8.11500	112.65753				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			8.66500	111.55108	8.66500	111.52508				0.00	0	90,000,000
Total FRX28 SPOT										0.00	0	90,000,000
Total For FRX28										0.00	0	90,000,000
FRX30 On 31/01/2030 Spot Bond			9.52500	104.29670	9.52500	104.27005				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			10.06500	98.60583	10.06500	98.57922				0.00	0	1,000,000,000
Total FRX31 SPOT										0.00	0	1,000,000,000
Total For FRX31										0.00	0	1,000,000,000
FRX32 On 31/03/2032 Spot Bond			10.01500	104.84437	10.01500	104.81639				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.65500	71.25471	11.65500	71.23267				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5U 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
FS3B1U 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
FS3C1U 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
FS3D1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS4A4L On 20/09/2039 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 20/09/2039 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 20/09/2039 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 20/09/2039 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 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.40759				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	99.43784				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	99.96971				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.97259				0.00	0	0
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	99.97106				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	99.97012				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	99.96985				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	100.80588				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	102.43149				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	99.53300				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	103.88845				0.00	0	0
Total GH5A11 SPOT										0.00	0	0
Total For GH5A11										0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.79070				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	103.78262				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	103.92687				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	104.91811				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 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
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB34U SPOT										0.00	0	0
Total For GRB34U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.62000	102.18845	4.62000	102.14410				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.80179				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	100.62639				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.26718				0.00	0	210,000,000
Total GRT12 SPOT										0.00	0	210,000,000
Total For GRT12										0.00	0	210,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	102.47472				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.55297				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			6.44000	112.08137	6.44000	112.06196				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	102.05970				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.09459				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			9.36500	102.53116	9.36500	102.50551				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.54927				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	101.84670				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	102.15129				0.00	3,900,000,000	1,300,000,000
Total GRT24G SPOT										0.00	3,900,000,000	1,300,000,000
Total For GRT24G										0.00	3,900,000,000	1,300,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	102.06143				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	103.04975				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	101.21521				0.00	300,000,000	300,000,000
Total GRT27 SPOT										0.00	300,000,000	300,000,000
Total For GRT27										0.00	300,000,000	300,000,000
GRT28 On 10/12/2021 Spot Bond					0.00000	101.55763				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.59518				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	102.06184				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT31 On 28/02/2024 Spot Bond					0.00000	99.84650				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	99.09550				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	97.33603				0.00	0	500,000,000
Total GRT33 SPOT										0.00	0	500,000,000
Total For GRT33										0.00	0	500,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	97.81019				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	99.53511				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	101.07881				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	100.31948				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	99.97039				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	100.16644				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	99.96842				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRT43 On 24/03/2025 Spot Bond					0.00000	101.18670				0.00	0	0
Total GRT43 SPOT										0.00	0	0
Total For GRT43										0.00	0	0
GRT44 On 24/03/2027 Spot Bond					0.00000	101.21664				0.00	0	0
Total GRT44 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT44										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	101.80100				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	101.11192				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
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T6U SPOT										0.00	0	0
Total For H7T6U										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	101.68597				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	100.85868				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.86885				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	98.77229				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	99.17685				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.64447				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	101.89018				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	101.71177				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.62700	10.00000	105.60000				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	101.12699				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	101.08131				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF13 On 30/09/2024 Spot Bond					0.00000	101.06833				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			4.16500	104.00860	4.16500	103.99684				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	87.39583	100.00000	87.19675				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			3.87000	300.47953	3.87000	300.35515				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			4.06000	4.06000	4.06000	301.93833				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			5.24500	72.84927	5.24500	90.33998				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			11.80500	85.34045	11.80500	85.31356		3,541,500,000,000.00		300,000,000	4,650,000,000	
Total HWAY34 SPOT								3,541,500,000,000.00		300,000,000	4,650,000,000	
Total For HWAY34								3,541,500,000,000.00		300,000,000	4,650,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.79333	100.00000	11.76709				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			11.80500	84.88035	11.80500	84.85361				0.00	0	5,140,000,000
Total HWAY35 SPOT										0.00	0	5,140,000,000
Total For HWAY35										0.00	0	5,140,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.79282	100.00000	11.76658				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	100.81360				0.00	0	15,000,000,000
Total HWF11 SPOT										0.00	0	15,000,000,000
Total For HWF11										0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.47921				0.00	0	0
Total HWF12 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HWF12										0.00	0	0
HWF13 On 28/11/2022 Spot Bond					0.00000	99.84518				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	105.62700	10.00000	105.60000				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			3.89000	136.79205	3.90000	136.67527		232,233,439,959,000.00		59,700,113,100	270,510,700,000	
Total I2025 SPOT								2,233,439,959,000.00		59,700,113,100	270,510,700,000	
Total For I2025								2,233,439,959,000.00		59,700,113,100	270,510,700,000	
I2029 On 31/03/2029 Spot Bond			4.15000	98.72437	4.15000	98.68278		83,252,727,115,000.00		20,060,898,100	155,759,100,000	
Total I2029 SPOT								33,252,727,115,000.00		20,060,898,100	155,759,100,000	
Total For I2029								33,252,727,115,000.00		20,060,898,100	155,759,100,000	
I2033 On 28/02/2033 Spot Bond			4.41500	95.51088	4.41500	95.47006		110,722,580,588,000.00		25,078,727,200	72,153,200,000	
Total I2033 SPOT								10,722,580,588,000.00		25,078,727,200	72,153,200,000	
Total For I2033								10,722,580,588,000.00		25,078,727,200	72,153,200,000	
I2038 On 31/01/2038 Spot Bond			4.60000	107.04685	4.50500	108.39141		190,318,091,260,000.00		41,373,498,100	209,992,448,400	
Total I2038 SPOT								10,318,091,260,000.00		41,373,498,100	209,992,448,400	
Total For I2038								10,318,091,260,000.00		41,373,498,100	209,992,448,400	
I2046 On 31/03/2046 Spot Bond			4.58000	96.11466	4.58000	96.07304		97,842,472,216,000.00		21,362,985,200	189,853,385,200	
Total I2046 SPOT								17,842,472,216,000.00		21,362,985,200	189,853,385,200	
Total For I2046								17,842,472,216,000.00		21,362,985,200	189,853,385,200	
I2050 On 31/12/2050 Spot Bond			4.62000	98.06164	4.56000	99.10903		212,869,616,652,000.00		46,075,674,600	244,208,085,255	
Total I2050 SPOT								12,869,616,652,000.00		46,075,674,600	244,208,085,255	
Total For I2050								12,869,616,652,000.00		46,075,674,600	244,208,085,255	
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB144U SPOT										0.00	0	0
Total For IB144U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	99.89312				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			6.25500	6.25500	6.25500	105.11839				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	99.73796				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.73611				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	100.34570				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			3.82000	300.95292	3.82000	300.82876				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.61729				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	99.96015				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	99.95608				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	100.20407				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	99.95418				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.18941				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.39706				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	100.00005				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.80446				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.18252				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	100.05992				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.82291				0.00	0	0
Total IBL128 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	101.98615				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.64365				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	100.17269				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	100.10860				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	101.52691				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	100.52110				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	99.93526				0.00	0	0
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	99.93912				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	100.49706				0.00	0	0
Total IBL137 SPOT										0.00	0	0
Total For IBL137										0.00	0	0
IBL138 On 21/01/2026 Spot Bond					0.00000	100.03140				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	100.05561				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	99.95856				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL141 SPOT										0.00	0	0
Total For IBL141										0.00	0	0
IBL142 On 20/02/2022 Spot Bond					0.00000	99.97092				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					0.00000	101.52068				0.00	0	0
Total IBL143 SPOT										0.00	0	0
Total For IBL143										0.00	0	0
IBL145 On 20/03/2026 Spot Bond					0.00000	101.53457				0.00	0	0
Total IBL145 SPOT										0.00	0	0
Total For IBL145										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.93000	2.93000	2.93000	164.58385				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	105.62700	10.00000	105.60000				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			6.07500	103.26100	6.07500	103.24403				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			6.90000	113.48432	6.90000	113.46317				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.58876				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			3.05000	164.32505	3.05000	164.26058				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	100.17269				0.00	3,300,000,000	1,100,000,000
Total IBL75 SPOT										0.00	3,300,000,000	1,100,000,000
Total For IBL75										0.00	3,300,000,000	1,100,000,000
IBL77 On 25/11/2020 Spot Bond					0.00000	100.27307				0.00	0	500,000,000
Total IBL77 SPOT										0.00	0	500,000,000
Total For IBL77										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
IBL78 On 25/11/2022 Spot Bond			6.74000	107.34865	6.74000	107.32911				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	100.73700				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			6.18000	103.93835	6.18000	103.92096				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	50.06612	100.00000	49.95470				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	99.84882				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.52331				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.59592				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01U 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
IDC02U On 28/02/2028 Spot Bond			100.00000	11.24478	100.00000	11.21976				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			5.96000	101.58240	5.96000	101.56623				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			8.56500	103.49592	8.56500	108.24048				0.00	0	962,995,400
Total IDCG06 SPOT										0.00	0	962,995,400

Contract 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 IDCG06										0.00	0	962,995,400
IDCG07On 13/11/2020 Spot Bond					0.00000	100.29532				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08On 13/05/2030 Spot Bond			10.32500	106.01270	10.32500	106.14897				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10On 05/12/2021 Spot Bond					0.00000	101.77470				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11On 05/12/2026 Spot Bond			9.16500	112.80546	9.16500	112.77784				0.00	0	40,000,000
Total IDCG11 SPOT										0.00	0	40,000,000
Total For IDCG11										0.00	0	40,000,000
IDCG12On 26/04/2021 Spot Bond					0.00000	100.63751				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13On 26/04/2023 Spot Bond					0.00000	99.03279				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14On 12/11/2021 Spot Bond					0.00000	100.10137				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15On 12/11/2023 Spot Bond					0.00000	98.55679				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16On 12/11/2025 Spot Bond					0.00000	97.68510				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17On 08/02/2024 Spot Bond					0.00000	100.17803				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18On 12/03/2022 Spot Bond					0.00000	101.54970				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19On 12/03/2024 Spot Bond					0.00000	98.45097				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.39682				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.44655				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	101.54426				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG23 On 29/01/2027 Spot Bond					0.00000	100.35452				0.00	0	0
Total IDCG23 SPOT										0.00	0	0
Total For IDCG23										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.53591				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 IDCP10 SPOT										0.00	0	0
Total For IDCP10										0.00	0	0
IDCP20 On 05/04/2025 Spot Bond			100.00000	6.78650	100.00000	6.77148				0.00	0	0
Total IDCP20 SPOT										0.00	0	0
Total For IDCP20										0.00	0	0
IDCP30 On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP30 SPOT										0.00	0	0
Total For IDCP30										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.06500	106.28514	8.06500	106.26218				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			5.99500	103.23173	5.99500	103.21508				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0

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

Contract 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 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
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
Total For IN425U										0.00	0	0
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN426U SPOT										0.00	0	0
Total For IN426U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.62700	10.00000	105.60000				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.88793				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	100.33974				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	101.76558				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2021 Spot Bond					0.00000	89.99798				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.50060				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV02 On 20/10/2020 Spot Bond					0.00000	101.36269				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	101.13620				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			7.44000	107.13311	7.44000	107.11160				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	98.99486				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC30UOn 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	400,000,000
Total IPC30U SPOT										0.00	0	400,000,000
Total For IPC30U										0.00	0	400,000,000
IPF01JOn 25/11/2020 Spot Bond			10.00000	105.62700	10.00000	105.60000				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	101.78579				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.62624				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.56591				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	101.20730				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	101.22252				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.23775				0.00	0	0
Total IPF19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF19										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	102.06851				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.55914				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	100.23276				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.58821				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	100.12521				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	100.12688				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	101.19541				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	99.33082				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	101.09269				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	101.63178				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPL8/JIE 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/FO On 31/01/2022 Spot Bond			2.75000	100.82123	2.75000	100.81367				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			7.35000	146.90556	7.35000	146.83120				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	100.70572				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			7.44000	106.84341	7.44000	106.82197				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	103.48722				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	103.33865				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.61288				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			5.15000	5.15000	5.15000	158.73647				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	103.07249				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV041 On 29/09/2021 Spot Bond			8.26000	106.32108	8.26000	106.29770				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	103.50626				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			8.27500	8.27500	8.27500	105.77640				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.44384				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			3.85000	162.19388	3.85000	162.12675				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.32598				0.00	0	800,000,000
Total IV046 SPOT										0.00	0	800,000,000
Total For IV046										0.00	0	800,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.80480				0.00	400,000,000	200,000,000
Total IV050 SPOT										0.00	400,000,000	200,000,000
Total For IV050										0.00	400,000,000	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
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0

Contract 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 IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV168U SPOT										0.00	0	0
Total For IV168U										0.00	0	0
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV170U SPOT										0.00	0	0
Total For IV170U										0.00	0	0
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV171U SPOT										0.00	0	0
Total For IV171U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			6.05000	160.41969	6.05000	160.34400				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA995 On 14/05/2020 Spot Bond			5.10000	5.10000	5.10000	5.10000				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			5.10000	5.10000	5.10000	99.90229		32,640,000,000,000.00		6,400,000,000	3,200,000,000	
Total IVA996 SPOT								32,640,000,000,000.00		6,400,000,000	3,200,000,000	
Total For IVA996								32,640,000,000,000.00		6,400,000,000	3,200,000,000	
IVA997 On 25/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.83261				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			5.10000	5.10000	5.10000	99.69354				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			5.15000	5.15000	5.15000	99.59249				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	105.62700	10.00000	105.60000				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	101.13190				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			11.44000	100.69969	11.44000	100.66892				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.21573				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2020 Spot Bond			6.75500	110.71726	6.75500	110.69716				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.19549				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	101.21542				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.20214				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	100.90232				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			6.40500	103.20999	6.40500	103.19211				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	99.98460				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.63623				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.30730				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC134 On 25/07/2020 Spot Bond					0.00000	96.18301				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.38785				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	100.84208				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	102.00677				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	98.54773				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.81319				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.69993				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.74475				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	101.19212				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	102.52747				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	102.44370				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	101.89257				0.00	0	0
Total IVC152 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 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	100.21358				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.44951				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	101.14469				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC162 On 17/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	101.58285				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	101.18541				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	101.13783				0.00	0	260,000,000
Total IVC167 SPOT										0.00	0	260,000,000
Total For IVC167										0.00	0	260,000,000
IVC169 On 19/02/2021 Spot Bond					0.00000	101.96160				0.00	0	0
Total IVC169 SPOT										0.00	0	0
Total For IVC169										0.00	0	0
IVC172 On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC172 SPOT										0.00	0	0
Total For IVC172										0.00	0	0
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
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
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF85U SPOT										0.00	0	0
Total For IVF85U										0.00	0	0
IVZ001 On 18/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.49462				0.00	0	0
Total IVZ001 SPOT										0.00	0	0
Total For IVZ001										0.00	0	0
IVZ002 On 09/07/2020 Spot Bond			5.15000	5.15000	5.15000	99.20217				0.00	0	0
Total IVZ002 SPOT										0.00	0	0
Total For IVZ002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVZ003 On 06/08/2020 Spot Bond			5.20000	5.20000	5.20000	98.80353			1,040,000,000,000.00	200,000,000	100,000,000
Total IVZ003 SPOT									1,040,000,000,000.00	200,000,000	100,000,000
Total For IVZ003									1,040,000,000,000.00	200,000,000	100,000,000
IVZ004 On 16/07/2020 Spot Bond			5.20000	5.20000	5.20000	99.09646			0.00	0	0
Total IVZ004 SPOT									0.00	0	0
Total For IVZ004									0.00	0	0
IVZ005 On 30/07/2020 Spot Bond			5.20000	5.20000	5.20000	98.90098			0.00	0	0
Total IVZ005 SPOT									0.00	0	0
Total For IVZ005									0.00	0	0
IVZ006 On 13/08/2020 Spot Bond			5.20000	5.20000	5.20000	98.70627			0.00	0	0
Total IVZ006 SPOT									0.00	0	0
Total For IVZ006									0.00	0	0
IVZ007 On 20/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			080,000,000,000,000.00	30,800,000,000	16,100,000,000
Total IVZ007 SPOT									080,000,000,000,000.00	30,800,000,000	16,100,000,000
Total For IVZ007									080,000,000,000,000.00	30,800,000,000	16,100,000,000
JAS03U On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JAS03U SPOT									0.00	0	0
Total For JAS03U									0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total JIBAR SPOT									0.00	0	0
Total For JIBAR									0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.52630			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.18885			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			9.74000	101.26951	9.74000	101.24320			0.00	0	0
Total KAP007 SPOT									0.00	0	0
Total For KAP007									0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	99.88274			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.65626			0.00	0	0
Total KAP010 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond					0.00000	101.87738				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 On 24/05/2022 Spot Bond					0.00000	96.72658				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP013 On 19/07/2024 Spot Bond					0.00000	100.49582				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP014 On 01/11/2024 Spot Bond					0.00000	96.82704				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP015 On 29/04/2022 Spot Bond					0.00000	99.79037				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	101.12972				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	100.81067				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			9.15500	123.77860	9.15500	123.74849				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LB41U SPOT										0.00	0	0
Total For LB41U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	98.35850				0.00	169,600,000	743,400,000
Total LBK15 SPOT										0.00	169,600,000	743,400,000
Total For LBK15										0.00	169,600,000	743,400,000
LBK18 On 22/03/2022 Spot Bond					0.00000	91.47900				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			7.22000	110.13095	7.22000	110.10961				0.00	0	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.74881				0.00	0	200,000,000
Total LBK22 SPOT										0.00	0	200,000,000
Total For LBK22										0.00	0	200,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	92.37022				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			7.30000	112.14882	7.30000	112.12685				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	94.51927				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	99.17115				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			11.65500	94.54279	11.65500	94.51369				0.00	0	0
Total LBK28 SPOT										0.00	0	0
Total For LBK28										0.00	0	0
LBK29 On 07/06/2023 Spot Bond			11.24000	100.49076	11.24000	100.46074				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	91.94872				0.00	0	300,000,000
Total LBK30 SPOT										0.00	0	300,000,000
Total For LBK30										0.00	0	300,000,000
LBK31 On 20/09/2023 Spot Bond					0.00000	91.34222				0.00	0	110,000,000
Total LBK31 SPOT										0.00	0	110,000,000
Total For LBK31										0.00	0	110,000,000
LBK32 On 08/11/2023 Spot Bond					0.00000	100.18453				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	101.23565				0.00	1,400,000,000	7,044,100,000
Total LBK33 SPOT										0.00	1,400,000,000	7,044,100,000
Total For LBK33										0.00	1,400,000,000	7,044,100,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK35 On 26/03/2024 Spot Bond					0.00000	94.25151				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	101.04334				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	93.89873				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	89.96605				0.00	0	0
Total LBK38 SPOT										0.00	0	0
Total For LBK38										0.00	0	0
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK39U SPOT										0.00	0	0
Total For LBK39U										0.00	0	0
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK40U SPOT										0.00	0	0
Total For LBK40U										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			5.89000	103.13457	5.89000	103.11816				0.00	0	0
Total LGL04 SPOT										0.00	0	0
Total For LGL04										0.00	0	0
LGL05 On 12/12/2021 Spot Bond					0.00000	103.50898				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			6.79000	108.60911	6.79000	108.58930				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	102.89946				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	100.15653				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	99.63452				0.00	0	200,000,000
Total LGL09 SPOT										0.00	0	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
Total For LGL09										0.00	0	200,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.59380				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC15U 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
LHC16U 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
LHC17U On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC17U SPOT										0.00	0	0
Total For LHC17U										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.08119				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	100.06056				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	100.07931				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	102.07112				0.00	0	0
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	100.43457				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	99.84561				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	99.84194				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.96928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	99.96818				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.96735				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ186 SPOT										0.00	0	0
Total For MAQ186										0.00	0	0
MAQ18 On 15/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	75,000,000,000
Total MAQ187 SPOT										0.00	0	75,000,000,000
Total For MAQ187										0.00	0	75,000,000,000
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 28/08/2020 Spot Bond					0.00000	99.98477				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	99.64509				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	99.59175				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06 On 07/06/2020 Spot Bond					0.00000	101.51483				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	101.63626				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06 On 30/09/2020 Spot Bond					0.00000	101.02875				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF06:On 30/09/2022 Spot Bond					0.00000	100.54924				0.00	0	20,500,000,000
Total MBF065 SPOT										0.00	0	20,500,000,000
Total For MBF065										0.00	0	20,500,000,000
MBP03:On 26/05/2020 Spot Bond					0.00000	99.88198				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03:On 02/11/2022 Spot Bond					0.00000	100.23613				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	100.10053				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04:On 23/02/2023 Spot Bond					0.00000	99.89499				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04:On 13/04/2021 Spot Bond					0.00000	100.79800				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	100.33286				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	100.33609				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	101.09663				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04:On 27/09/2023 Spot Bond					0.00000	101.11075				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	99.46212				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04:On 26/02/2024 Spot Bond					0.00000	99.88295				0.00	0	0
Total MBP047 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP047										0.00	0	0
MBP04i On 27/03/2022 Spot Bond					0.00000	101.09665				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04i On 27/03/2024 Spot Bond					0.00000	101.11078				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05i On 23/08/2022 Spot Bond					0.00000	99.89939				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MBP05 On 12/03/2023 Spot Bond					0.00000	101.52642				0.00	0	0
Total MBP051 SPOT										0.00	0	0
Total For MBP051										0.00	0	0
MIL03 On 28/08/2023 Spot Bond					0.00000	119.90397				0.00	0	0
Total MIL03 SPOT										0.00	0	0
Total For MIL03										0.00	0	0
MMIG0i On 17/03/2021 Spot Bond			6.79000	104.30096	6.79000	104.28204				0.00	0	250,000,000
Total MMIG02 SPOT										0.00	0	250,000,000
Total For MMIG02										0.00	0	250,000,000
MMIG0i On 01/06/2020 Spot Bond					0.00000	101.98171				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0i On 12/08/2025 Spot Bond			10.62500	10.62500	10.62500	105.60222				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0i On 12/08/2022 Spot Bond			6.84000	111.06877	6.84000	111.04826				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0i On 19/10/2028 Spot Bond					0.00000	99.78247				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0i On 18/09/2024 Spot Bond					0.00000	98.26094				0.00	0	500,000,000
Total MMIG07 SPOT										0.00	0	500,000,000
Total For MMIG07										0.00	0	500,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	99.20239				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			8.69500	107.00384	8.69500	106.97896				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	120.03322				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	100.98168				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	102.23312				0.00	280,000,000	140,000,000
Total MTN07 SPOT										0.00	280,000,000	140,000,000
Total For MTN07										0.00	280,000,000	140,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.11281				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	100.76248				0.00	0	300,000,000
Total MTN09 SPOT										0.00	0	300,000,000
Total For MTN09										0.00	0	300,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	100.70735				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	102.23980				0.00	3,165,000,000	2,110,000,000
Total MTN11 SPOT										0.00	3,165,000,000	2,110,000,000
Total For MTN11										0.00	3,165,000,000	2,110,000,000
MTN12 On 04/06/2023 Spot Bond					0.00000	102.40597				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	100.87906				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	100.12145				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN15 On 10/05/2024 Spot Bond					0.00000	100.12518				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	100.83359				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	101.87515				0.00	5,700,000,000	1,900,000,000
Total MTN17 SPOT										0.00	5,700,000,000	1,900,000,000
Total For MTN17										0.00	5,700,000,000	1,900,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	100.23910				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	101.68668				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	101.48172				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.55302				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.14128				0.00	0	0
Total MTNC22 SPOT										0.00	0	0
Total For MTNC22										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	99.93256				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	99.93369				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	99.93369				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
N6C26 On 21/09/2020 Spot Bond					0.00000	101.30862				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.34144				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.34178				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.61409				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	102.69208				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	101.21835				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	101.45405				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	101.65423				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	101.83819				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			6.73000	103.46726	6.73000	103.44845				0.00	0	1,000,000,000
Total NAM01 SPOT										0.00	0	1,000,000,000
Total For NAM01										0.00	0	1,000,000,000
NAM02 On 29/06/2020 Spot Bond			5.54000	104.14938	5.54000	104.13367				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			6.84000	112.08845	6.84000	112.06775				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			9.59500	107.29282	9.59500	107.26519				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	99.76539				0.00	0	0
Total NBG01G SPOT										0.00	0	0
Total For NBG01G										0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	100.48201				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	100.31136				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	100.33179				0.00	0	0
Total NBG04G SPOT										0.00	0	0
Total For NBG04G										0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	100.33880				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			5.95500	105.74610	5.95500	105.72905				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK12/On 19/03/2021 Spot Bond			5.07000	105.01947	5.07000	105.00518				0.00	0	1,000,000,000
Total NBK12A SPOT										0.00	0	1,000,000,000
Total For NBK12A										0.00	0	1,000,000,000
NBK12/On 19/03/2021 Spot Bond			9.38000	101.53108	9.38000	101.50579				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			6.64000	111.90565	6.64000	111.88579				0.00	0	15,000,000
Total NBK13A SPOT										0.00	0	15,000,000
Total For NBK13A										0.00	0	15,000,000
NBK14/On 25/06/2021 Spot Bond			5.45500	107.74083	5.45500	107.72499				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			5.70500	107.36769	5.70500	107.35110				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16/On 12/02/2025 Spot Bond			7.99500	108.09560	7.99500	108.07233				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17/On 22/04/2026 Spot Bond			8.19500	108.83192	8.19500	108.80805				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			5.97000	104.40800	5.97000	104.39096				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			6.23500	110.88853	6.23500	110.86993				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			8.19500	114.95371	8.19500	114.92848				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20fOn 25/06/2021 Spot Bond					0.00000	101.49344				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			9.12500	111.24517	9.12500	111.21791				0.00	0	0
Total NBK21A SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK21A										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			6.22000	108.78832	6.22000	108.77001				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			8.88500	107.69957	8.88500	107.67385				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			8.86500	111.16719	8.86500	111.14070				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24f/On 11/02/2022 Spot Bond					0.00000	100.12224				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			6.54000	6.54000	6.54000	112.86147				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25f/On 12/02/2025 Spot Bond					0.00000	102.05357				0.00	1,500,000,000	3,000,000,000
Total NBK25B SPOT										0.00	1,500,000,000	3,000,000,000
Total For NBK25B										0.00	1,500,000,000	3,000,000,000
NBK26/On 10/05/2023 Spot Bond			100.00000	18.89253	100.00000	18.85094				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26f/On 22/04/2026 Spot Bond					0.00000	101.70621				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.17500	109.19901	9.17500	109.17239				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			6.18000	113.91053	6.18000	113.89148				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28f/On 19/11/2020 Spot Bond					0.00000	100.33249				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/On 31/07/2026 Spot Bond			8.99500	110.15178	8.99500	110.12516				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30/On 20/02/2024 Spot Bond			6.17500	113.65449	6.17500	113.63551				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30fOn 18/02/2021 Spot Bond					0.00000	100.28683				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31/On 09/11/2023 Spot Bond			6.49000	109.20218	6.49000	109.18323				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31fOn 17/02/2023 Spot Bond					0.00000	100.37824				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34fOn 10/05/2021 Spot Bond					0.00000	100.60074				0.00	200,000,000	100,000,000
Total NBK34B SPOT										0.00	200,000,000	100,000,000
Total For NBK34B										0.00	200,000,000	100,000,000
NBK35fOn 10/05/2023 Spot Bond					0.00000	100.13092				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36fOn 10/05/2026 Spot Bond					0.00000	101.83963				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38fOn 02/08/2021 Spot Bond					0.00000	100.48475				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			10.39000	10.39000	10.39000	64.44097				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40fOn 31/07/2026 Spot Bond					0.00000	103.90671				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42fOn 21/02/2022 Spot Bond					0.00000	100.69131				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK43fOn 20/02/2024 Spot Bond					0.00000	100.63704				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44fOn 15/02/2021 Spot Bond					0.00000	100.22579				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45fOn 15/02/2023 Spot Bond					0.00000	100.80837				0.00	300,000,000	300,000,000
Total NBK45B SPOT										0.00	300,000,000	300,000,000
Total For NBK45B										0.00	300,000,000	300,000,000
NBK46fOn 15/08/2025 Spot Bond					0.00000	101.16006				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47fOn 15/02/2028 Spot Bond					0.00000	100.34228				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48fOn 09/11/2021 Spot Bond					0.00000	100.21313				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49fOn 09/11/2023 Spot Bond					0.00000	98.71672				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50fOn 09/11/2025 Spot Bond					0.00000	98.93316				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51fOn 21/02/2022 Spot Bond					0.00000	100.09898				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52fOn 21/02/2024 Spot Bond					0.00000	98.78437				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53fOn 21/02/2026 Spot Bond					0.00000	99.63064				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54fOn 21/02/2029 Spot Bond					0.00000	99.95214				0.00	0	0
Total NBK54B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK54B										0.00	0	0
NBKB5:On 01/08/2022 Spot Bond					0.00000	100.22861				0.00	0	0
Total NBK55 SPOT										0.00	0	0
Total For NBK55										0.00	0	0
NBKB5:On 01/08/2024 Spot Bond					0.00000	100.23389				0.00	0	0
Total NBK56 SPOT										0.00	0	0
Total For NBK56										0.00	0	0
NBKB5:On 01/08/2026 Spot Bond					0.00000	99.39000				0.00	0	0
Total NBK57 SPOT										0.00	0	0
Total For NBK57										0.00	0	0
NBKB5:On 01/08/2029 Spot Bond					0.00000	99.46933				0.00	0	0
Total NBK58 SPOT										0.00	0	0
Total For NBK58										0.00	0	0
NBKB5:On 24/02/2023 Spot Bond					0.00000	100.49674				0.00	0	0
Total NBK59 SPOT										0.00	0	0
Total For NBK59										0.00	0	0
NBKB6:On 24/02/2025 Spot Bond					0.00000	101.06331				0.00	0	0
Total NBK60 SPOT										0.00	0	0
Total For NBK60										0.00	0	0
NBKB6:On 24/02/2027 Spot Bond					0.00000	100.73895				0.00	0	0
Total NBK61 SPOT										0.00	0	0
Total For NBK61										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond					0.00000	101.32588				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8:On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond			9.56000	105.17586	9.56000	105.14917				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond					0.00000	101.31786				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0

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			9.59500	104.50078	9.59500	104.47417				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond					0.00000	101.32588				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9:On 20/09/2024 Spot Bond					0.00000	101.33860				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9:On 20/09/2024 Spot Bond					0.00000	101.35463				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9:On 20/09/2020 Spot Bond					0.00000	101.31078				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0:On 18/02/2021 Spot Bond					0.00000	99.99991				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01:On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02:On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03:On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04:On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05:On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06:On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0

Contract 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 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	101.59531				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			5.74000	104.93541	5.74000	104.91902				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	103.05176				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	106.27032				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET53 On 17/04/2021 Spot Bond					0.00000	100.78477				0.00	0	0
Total NET53 SPOT										0.00	0	0
Total For NET53										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	102.84945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	101.78375				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	102.36039				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	100.35512				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	97.83199				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	103.07312				0.00	0	50,000,000,000
Total NGL06 SPOT										0.00	0	50,000,000,000
Total For NGL06										0.00	0	50,000,000,000
NGL07 On 09/04/2024 Spot Bond					0.00000	101.01247				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	107.67471				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1f On 20/10/2023 Spot Bond					0.00000	98.24671				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10 On 25/03/2024 Spot Bond					0.00000	97.33847				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NGT10 On 15/01/2025 Spot Bond					0.00000	97.15435				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NGT10 On 22/05/2025 Spot Bond					0.00000	95.99685				0.00	2,205,000,000	1,470,000,000
Total NGT105 SPOT										0.00	2,205,000,000	1,470,000,000
Total For NGT105										0.00	2,205,000,000	1,470,000,000

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	105.62700	10.00000	105.60000				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	100.24880	13.50000	100.21323				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	100.05216				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	100.74913				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	100.47514				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	99.87425				0.00	0	0
Total NHM010 SPOT										0.00	0	0
Total For NHM010										0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	99.84898				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	101.97412				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	101.79439				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	99.96343				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	101.89322				0.00	0	0
Total NHM015 SPOT										0.00	0	0
Total For NHM015										0.00	0	0
NHM01 On 11/05/2025 Spot Bond					0.00000	100.17507				0.00	0	0
Total NHM016 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM016										0.00	0	0
NHM01 On 26/02/2021 Spot Bond					0.00000	100.09287				0.00	0	0
Total NHM017 SPOT										0.00	0	0
Total For NHM017										0.00	0	0
NI202 On 07/12/2033 Spot Bond			5.46000	5.46000	5.46000	194.52103				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			4.76000	4.76000	4.76000	175.18368				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			4.65500	4.65500	4.65500	132.23178				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			4.99000	4.99000	4.99000	92.33845				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			5.40500	5.40500	5.40500	96.04261				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			4.76000	4.76000	4.76000	131.62704				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			5.15000	5.15000	5.15000	129.40842				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			4.90000	4.90000	4.90000	173.49934				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			5.61000	165.31357	5.61000	165.23748				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			5.37000	96.53360	5.37000	96.48970				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			5.28500	103.68415	5.28500	103.66928				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	100.97919				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	101.12943				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	100.87900				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	101.22340				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	101.08020				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	99.83798				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	95.84984				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	118.71220				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	98.19696				0.00	0	0
Total NN022 SPOT										0.00	0	0
Total For NN022										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN023 On 07/11/2025 Spot Bond					0.00000	98.31879				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN028U SPOT										0.00	0	0
Total For NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	99.88351				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	96.91076				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	100.23760				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	92.52140				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	97.48618				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	99.93254				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	98.57785				0.00	0	0
Total NN040 SPOT										0.00	0	0
Total For NN040										0.00	0	0
NN043 On 03/03/2023 Spot Bond					0.00000	100.23140				0.00	0	0
Total NN043 SPOT										0.00	0	0
Total For NN043										0.00	0	0
NN046 On 13/05/2027 Spot Bond					0.00000	100.10158				0.00	0	0
Total NN046 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NN046										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.65375				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.70852				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	100.60960				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF01(On 19/01/2021 Spot Bond					0.00000	108.32260				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	76.81198				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	76.81198				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	109.98420				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	103.28030				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	117.62280				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	117.47510				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	86.07946				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NNF09 SPOT										0.00	0	0
Total For NNF09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			6.92000	6.92000	6.92000	99.92422				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	99.93878				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	99.93437				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	99.93433				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	99.93801				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			6.11500	6.11500	6.11500	99.93303				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	99.93468				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	99.93001				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	99.93264				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			6.31500	6.31500	6.31500	99.93084				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	99.93004				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQF1D On 22/05/2020 Spot Bond					0.00000	99.91927				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			6.89000	112.51203	6.89000	112.49132				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			3.95000	191.14283	3.95000	191.06329				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			9.76500	119.88145	9.76500	119.85022			380,674,854,000.00		38,983,600	319,992,800
Total NRA028 SPOT									380,674,854,000.00		38,983,600	319,992,800
Total For NRA028									380,674,854,000.00		38,983,600	319,992,800
NRA02 On 30/11/2028 Spot Bond			100.00000	17.97961	100.00000	17.93982				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.54135				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	100.43160				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	102.10756				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	100.35967				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	100.70580				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.43163				0.00	0	0
Total NTC24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	101.84231				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.72185				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	101.56071				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	101.57341				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
NTC29 On 19/03/2022 Spot Bond					0.00000	101.42244				0.00	0	0
Total NTC29 SPOT										0.00	0	0
Total For NTC29										0.00	0	0
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NTC30 SPOT										0.00	0	0
Total For NTC30										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	99.37809				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML06 On 19/03/2022 Spot Bond			6.54000	108.12749	6.54000	108.10858				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.06500	105.12814	10.06500	105.10009				0.00	0	1,500,000,000
Total OML07 SPOT										0.00	0	1,500,000,000
Total For OML07										0.00	0	1,500,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.06119				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			6.84000	110.51137	6.84000	110.49118				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			9.61500	109.10139	9.61500	109.07354				0.00	0	920,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML10 SPOT										0.00	0	920,000,000
Total For OML10										0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	98.52553				0.00	0	200,000,000
Total OML11 SPOT										0.00	0	200,000,000
Total For OML11										0.00	0	200,000,000
PBAJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV1L On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1L On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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					0.00000	101.65798				0.00	0	0
Total PEP01 SPOT										0.00	0	0
Total For PEP01										0.00	0	0
PEP02 On 10/03/2025 Spot Bond					0.00000	101.68615				0.00	0	0
Total PEP02 SPOT										0.00	0	0
Total For PEP02										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.62700	10.00000	105.60000				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.65013				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	99.83432				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	100.94497				0.00	0	0
Total PMM53 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM53										0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	100.19350				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	99.83970				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	99.96926				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	99.96732				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	99.96345				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	99.96289				0.00	0	0
Total PRE2C1 SPOT										0.00	0	0
Total For PRE2C1										0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	99.96234				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			7.87500	117.58539	7.81500	117.89044			673,731,361,275,000.00	2,752,219,855,400	2,703,438,120,900	
Total R186 SPOT									3,731,361,275,000.00	752,219,855,400	703,438,120,900	
Total For R186									3,731,361,275,000.00	752,219,855,400	703,438,120,900	
R197 On 07/12/2023 Spot Bond			2.75000	311.30651	2.75000	311.18700			30,050,717,950,000.00	10,927,533,800	105,524,833,800	
Total R197 SPOT									30,050,717,950,000.00	10,927,533,800	105,524,833,800	
Total For R197									30,050,717,950,000.00	10,927,533,800	105,524,833,800	
R202 On 07/12/2033 Spot Bond			4.47000	215.34946	4.46000	215.47979			206,755,934,280,000.00	46,254,124,000	178,616,224,000	
Total R202 SPOT									16,755,934,280,000.00	46,254,124,000	178,616,224,000	
Total For R202									16,755,934,280,000.00	46,254,124,000	178,616,224,000	
R2023 On 28/02/2023 Spot Bond			5.14500	108.35530	5.24000	108.08714			732,109,718,579,500.00	531,022,297,100	1,142,629,555,400	
Total R2023 SPOT									12,109,718,579,500.00	531,022,297,100	142,629,555,400	
Total For R2023									12,109,718,579,500.00	531,022,297,100	142,629,555,400	
R2030 On 31/01/2030 Spot Bond			9.40500	93.55995	9.40500	93.53633			121,279,292,282,500.00	1,182,485,836,500	1,380,501,909,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2030 SPOT									1,279,292,282,500.00	182,485,836,500	380,501,909,300
Total For R2030									1,279,292,282,500.00	182,485,836,500	380,501,909,300
R2032 On 31/03/2032 Spot Bond			10.11500	88.36410	10.11500	88.34028			993,727,997,177,000.00	197,106,079,800	685,135,675,600
Total R2032 SPOT									3,727,997,177,000.00	197,106,079,800	685,135,675,600
Total For R2032									3,727,997,177,000.00	197,106,079,800	685,135,675,600
R2035 On 28/02/2035 Spot Bond			10.72500	88.34734	10.72500	88.32241			774,071,634,542,500.00	818,095,257,300	1,621,679,136,500
Total R2035 SPOT									4,071,634,542,500.00	818,095,257,300	621,679,136,500
Total For R2035									4,071,634,542,500.00	818,095,257,300	621,679,136,500
R2037 On 31/01/2037 Spot Bond			10.97500	83.75321	10.97500	83.72863			995,885,849,505,000.00	1,093,019,211,800	1,069,187,323,400
Total R2037 SPOT									5,885,849,505,000.00	093,019,211,800	069,187,323,400
Total For R2037									5,885,849,505,000.00	093,019,211,800	069,187,323,400
R2040 On 31/01/2040 Spot Bond			11.10000	85.99914	11.10000	85.97362			160,709,637,380,000.00	104,568,435,800	652,183,999,300
Total R2040 SPOT									0,709,637,380,000.00	104,568,435,800	652,183,999,300
Total For R2040									0,709,637,380,000.00	104,568,435,800	652,183,999,300
R2044 On 31/01/2044 Spot Bond			11.13500	82.81497	11.13500	82.79032			304,539,232,415,000.00	27,349,729,000	1,179,527,236,700
Total R2044 SPOT									4,539,232,415,000.00	27,349,729,000	179,527,236,700
Total For R2044									4,539,232,415,000.00	27,349,729,000	179,527,236,700
R2048 On 28/02/2048 Spot Bond			11.11500	81.66284	11.11500	81.63897			176,374,688,368,000.00	465,710,723,200	1,658,738,335,600
Total R2048 SPOT									6,374,688,368,000.00	465,710,723,200	658,738,335,600
Total For R2048									6,374,688,368,000.00	465,710,723,200	658,738,335,600
R208 On 31/03/2021 Spot Bond			3.70000	103.47403	3.74000	103.42903			695,008,000,000,000.00	187,840,000,000	531,726,646,200
Total R208 SPOT									5,008,000,000,000.00	187,840,000,000	531,726,646,200
Total For R208									5,008,000,000,000.00	187,840,000,000	531,726,646,200
R209 On 31/03/2036 Spot Bond			10.98000	65.64367	10.73500	66.97353			420,827,522,926,000.00	493,700,138,700	1,093,845,144,000
Total R209 SPOT									0,827,522,926,000.00	493,700,138,700	093,845,144,000
Total For R209									0,827,522,926,000.00	493,700,138,700	093,845,144,000
R210 On 31/03/2028 Spot Bond			4.18000	182.44062	4.05000	184.01860			1,029,924,830,000.00	246,393,500	111,874,187,000
Total R210 SPOT									1,029,924,830,000.00	246,393,500	111,874,187,000
Total For R210									1,029,924,830,000.00	246,393,500	111,874,187,000
R212 On 31/01/2022 Spot Bond			2.40000	166.08388	2.40000	166.02165			391,891,200,000.00	163,288,000	66,168,288,000
Total R212 SPOT									391,891,200,000.00	163,288,000	66,168,288,000
Total For R212									391,891,200,000.00	163,288,000	66,168,288,000
R213 On 28/02/2031 Spot Bond			10.07000	81.59533	9.82500	82.96075			631,810,411,299,000.00	857,180,775,700	665,591,547,800
Total R213 SPOT									1,810,411,299,000.00	857,180,775,700	665,591,547,800
Total For R213									1,810,411,299,000.00	857,180,775,700	665,591,547,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214 On 28/02/2041 Spot Bond			10.96000	65.13946	10.96000	65.12067			544,908,790,368,000.00	597,163,210,800	946,525,859,500
Total R214 SPOT									14,908,790,368,000.00	597,163,210,800	946,525,859,500
Total For R214									14,908,790,368,000.00	597,163,210,800	946,525,859,500
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
RC007 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
RC008 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
RC009 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
RC010 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
RC011 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

Contract 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 RC011U										0.00	0	0
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC017U SPOT										0.00	0	0
Total For RC017U										0.00	0	0
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC018U SPOT										0.00	0	0
Total For RC018U										0.00	0	0
RC019\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
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC020U SPOT										0.00	0	0
Total For RC020U										0.00	0	0
RC021\On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC021U SPOT										0.00	0	0
Total For RC021U										0.00	0	0
RDF02\On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06\On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07\On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10\On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11\On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12\On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13\On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14\On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15\On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16\On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17\On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18\On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19\On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26\On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDF27\On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF27U SPOT										0.00	0	0
Total For RDF27U										0.00	0	0
RDFB0\On 30/09/2021 Spot Bond					0.00000	102.05970				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB0:On 02/12/2021 Spot Bond					0.00000	101.85133				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1:On 27/03/2022 Spot Bond					0.00000	101.89988				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1:On 27/11/2022 Spot Bond					0.00000	102.68808				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1:On 12/03/2021 Spot Bond					0.00000	101.58390				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1:On 12/03/2023 Spot Bond					0.00000	100.37130				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1:On 05/12/2023 Spot Bond					0.00000	102.06340				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1:On 11/02/2022 Spot Bond					0.00000	100.21659				0.00	6,800,000,000	0
Total RDFB16 SPOT										0.00	6,800,000,000	0
Total For RDFB16										0.00	6,800,000,000	0
RDFB1:On 11/02/2024 Spot Bond					0.00000	100.18887				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	100.31560				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	101.00612				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	101.19971				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	101.23775				0.00	0	0
Total RDFB21 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB21										0.00	0	0
RDFB2:On 29/03/2024 Spot Bond					0.00000	101.11174				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2:On 22/08/2022 Spot Bond					0.00000	100.02445				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	100.12299				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	100.03618				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.65891				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	100.31091				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.00002				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17:On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12:On 12/04/2021 Spot Bond					0.00000	101.15308				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	101.53635				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30:On 16/09/2021 Spot Bond					0.00000	102.03117				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50:On 05/12/2022 Spot Bond					0.00000	102.43014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	104.88468				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	105.96745				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2023 Spot Bond					0.00000	100.95645				0.00	0	0
Total RED704 SPOT										0.00	0	0
Total For RED704										0.00	0	0
RED70 On 17/04/2023 Spot Bond					0.00000	101.06884				0.00	0	0
Total RED705 SPOT										0.00	0	0
Total For RED705										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	101.42314				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	103.43946				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	100.21884				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	100.23764				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.85036				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	99.89872				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES421 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
RES441 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
RES461 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
RES471 On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES47U SPOT										0.00	0	0
Total For RES47U										0.00	0	0
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			6.03000	104.24141	6.03000	104.22450				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			6.89000	112.32323	6.89000	112.30245				0.00	0	589,077,900
Total RW23 SPOT										0.00	0	589,077,900
Total For RW23										0.00	0	589,077,900
RW28 On 10/12/2028 Spot Bond			11.69500	96.77902	11.69500	96.74897				0.00	0	100,000,000
Total RW28 SPOT										0.00	0	100,000,000
Total For RW28										0.00	0	100,000,000
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.62700	10.00000	105.60000				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	100.53959				0.00	0	975,000,000
Total SBK18 SPOT										0.00	0	975,000,000
Total For SBK18										0.00	0	975,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	102.29398				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			6.51000	109.15569	6.51000	114.90631				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	100.84596				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	100.93848				0.00	0	200,000,000
Total SBK25 SPOT										0.00	0	200,000,000
Total For SBK25										0.00	0	200,000,000
SBK26 On 25/04/2021 Spot Bond			6.31000	106.10162	6.31000	106.08361				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	100.30556				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	101.74788				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			5.39000	109.13660	5.39000	109.12074				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			7.79000	110.76201	7.79000	110.73900				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	102.77714				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			6.56000	114.17117	6.56000	114.15093				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			7.96500	100.97379	7.96500	100.95212				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			8.31000	112.00410	8.31000	111.97919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			6.91000	113.42960	6.91000	113.40866				0.00	0	0
Total SBS34 SPOT										0.00	0	0
Total For SBS34										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			7.16000	110.33500	7.16000	110.31367				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.38500	104.97420	9.38500	104.94775				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			5.62000	104.27717	5.62000	104.26147				0.00	0	587,400,000
Total SBS4 SPOT										0.00	0	587,400,000
Total For SBS4										0.00	0	587,400,000
SBS40 On 12/11/2020 Spot Bond					0.00000	100.40459				0.00	0	1,300,000,000
Total SBS40 SPOT										0.00	0	1,300,000,000
Total For SBS40										0.00	0	1,300,000,000
SBS41 On 12/11/2022 Spot Bond			5.94000	109.38066	5.94000	109.36326				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			7.50500	114.07695	7.50500	114.05411				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			8.41000	113.38517	8.41000	113.35979				0.00	0	0
Total SBS43 SPOT										0.00	0	0
Total For SBS43										0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	100.46627				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			6.01500	114.28698	6.01500	114.26837				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.16352				0.00	0	1,500,000,000
Total SBS47 SPOT										0.00	0	1,500,000,000
Total For SBS47										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS49 On 31/01/2022 Spot Bond					0.00000	100.38317				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			5.57000	109.03687	5.57000	109.02041				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			6.54500	6.54500	6.54500	113.35302				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	99.69883				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	101.93245				0.00	0	338,500,000
Total SBS53 SPOT										0.00	0	338,500,000
Total For SBS53										0.00	0	338,500,000
SBS54 On 12/06/2020 Spot Bond					0.00000	101.61502				0.00	0	500,000,000
Total SBS54 SPOT										0.00	0	500,000,000
Total For SBS54										0.00	0	500,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	102.03669				0.00	0	520,000,000
Total SBS55 SPOT										0.00	0	520,000,000
Total For SBS55										0.00	0	520,000,000
SBS56 On 12/06/2022 Spot Bond			5.76500	110.00043	5.76500	109.98335				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.98485				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	102.08128				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	101.03625				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.38426				0.00	0	0
Total SBS60 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	99.64638				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	100.18211				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	98.59310				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	98.46354				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	100.31447				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	99.81152				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	99.03299				0.00	0	1,500,000,000
Total SBS68 SPOT										0.00	0	1,500,000,000
Total For SBS68										0.00	0	1,500,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	101.83026				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.88000	300.38497	3.88000	300.26054				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			5.59000	5.59000	5.59000	191.98490				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	104.44791				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	101.47660				0.00	2,115,000,000	1,530,000,000

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 SBT102 SPOT										0.00	2,115,000,000	1,530,000,000
Total For SBT102										0.00	2,115,000,000	1,530,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	97.32358				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	99.40343				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	97.96510				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			7.34000	114.14079	7.34000	114.11831				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.63252				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	93.98356				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	101.18185				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.19072				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	99.08903				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	105.62700	10.00000	105.60000				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/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
SLI4 On 15/08/2021 Spot Bond					0.00000	100.88962				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	100.04965				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	100.03601				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	100.04782				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	100.36099				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.05165				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	100.05176				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	100.05223				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	100.04827				0.00	0	0
Total SLRB5 SPOT										0.00	0	0
Total For SLRB5										0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.05901				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	100.05519				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	100.05703				0.00	0	0
Total SLRC4 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.00359				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.75000				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			7.17000	113.02356	7.17000	113.00181				0.00	0	4,050,000,000
Total SNT03 SPOT										0.00	0	4,050,000,000
Total For SNT03										0.00	0	4,050,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.44174				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	91.29672				0.00	0	0
Total SOLB01 SPOT										0.00	0	0
Total For SOLB01										0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.24267				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	100.04342				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	100.84267				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA1 On 21/08/2024 Spot Bond					0.00000	99.95416				0.00	0	0
Total SPDA13 SPOT										0.00	0	0
Total For SPDA13										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	99.94777				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	101.23070				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00 On 15/03/2024 Spot Bond					0.00000	101.55050				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG005 On 18/06/2022 Spot Bond					0.00000	101.60900				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG006 On 18/06/2024 Spot Bond					0.00000	101.50462				0.00	0	300,000,000
Total SPG007 SPOT										0.00	0	300,000,000
Total For SPG007										0.00	0	300,000,000
SPG007 On 15/10/2022 Spot Bond					0.00000	100.63066				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG008 On 15/10/2024 Spot Bond					0.00000	100.69556				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPG009 On 15/10/2020 Spot Bond					0.00000	100.34614				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039U 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
SS044U 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
SS046U On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS051U 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
SS052U 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
SS053U On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS053U SPOT										0.00	0	0
Total For SS053U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS054U SPOT										0.00	0	0
Total For SS054U										0.00	0	0
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS055U SPOT										0.00	0	0
Total For SS055U										0.00	0	0
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS056U SPOT										0.00	0	0
Total For SS056U										0.00	0	0
SSA07 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total SSA07 SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For SSA07									10,000,000,000,000.00	30,000,000,000	30,000,000,000	
SSN00 On 31/03/2021 Spot Bond			5.90500	101.59748	5.90500	101.58133				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			5.90500	101.59748	5.90500	101.58133				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			5.31500	5.31500	5.31500	128.48274				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			9.31500	110.02534	9.31500	109.99797				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			11.69500	73.15138	11.69500	73.12892				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	97.77720				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 02/06/2020 Spot Bond					0.00000	101.88208				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	99.99997				0.00	0	0
Total SSN035 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN035										0.00	0	0
SSN035 On 01/06/2021 Spot Bond					0.00000	101.98882				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.93844				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond					0.00000	100.85955				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			6.64000	110.41799	6.64000	110.39829				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 31/01/2038 Spot Bond			5.20500	98.67651	5.20500	98.63206				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond					0.00000	98.55677				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 30/04/2027 Spot Bond					0.00000	100.35447				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	100.89348				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 08/12/2023 Spot Bond			3.78000	3.78000	3.78000	301.20828				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2020 Spot Bond					0.00000	101.09851				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond					0.00000	100.40219				0.00	6,800,000,000	42,300,000,000
Total SSN052 SPOT										0.00	6,800,000,000	42,300,000,000
Total For SSN052										0.00	6,800,000,000	42,300,000,000
SSN052 On 26/10/2022 Spot Bond					0.00000	100.36967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN054 On 03/11/2022 Spot Bond					0.00000	100.25234				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN055 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
SSN057 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
SSN058 On 05/10/2022 Spot Bond					0.00000	100.91236				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			5.27000	5.27000	5.27000	169.13629				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN061 On 31/01/2025 Spot Bond			4.70000	4.70000	4.70000	131.97220				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN062 On 31/01/2038 Spot Bond			5.40500	5.40500	5.40500	96.04261				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN063 On 31/03/2029 Spot Bond			4.99000	4.99000	4.99000	92.33845				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN064 On 31/03/2028 Spot Bond			5.23000	5.23000	5.23000	169.60186				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 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
SSN066 On 28/05/2023 Spot Bond					0.00000	99.83225				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06: On 28/05/2023 Spot Bond					0.00000	99.83522				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	99.84244				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	101.58308				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	101.55908				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.52152				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	100.87155				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	83.79000				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	103.05794				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	99.84577				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	101.73571				0.00	0	0
Total SSN082 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN082										0.00	0	0
SSN082 On 05/11/2023 Spot Bond					0.00000	100.23979				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN083 On 07/12/2033 Spot Bond			5.33500	5.33500	5.33500	196.99891				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN084 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN085 On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN086 On 21/12/2026 Spot Bond					0.00000	99.87176				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN089 On 31/01/2030 Spot Bond					0.00000	100.30820				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SSN093 On 31/01/2030 Spot Bond					0.00000	100.30212				0.00	0	0
Total SSN095 SPOT										0.00	0	0
Total For SSN095										0.00	0	0
SSN095 On 28/05/2025 Spot Bond					0.00000	101.45530				0.00	0	0
Total SSN096 SPOT										0.00	0	0
Total For SSN096										0.00	0	0
SSN096 On 28/02/2027 Spot Bond					0.00000	101.09086				0.00	0	0
Total SSN098 SPOT										0.00	0	0
Total For SSN098										0.00	0	0
SSN098 On 07/06/2023 Spot Bond					0.00000	100.22962				0.00	0	0
Total SSN099 SPOT										0.00	0	0
Total For SSN099										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.83500	101.87914	8.83500	101.85507				0.00	0	10,000,000
Total SZ25 SPOT										0.00	0	10,000,000
Total For SZ25										0.00	0	10,000,000
T13A11 On 21/08/2020 Spot Bond					0.00000	100.27600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12On 21/08/2020 Spot Bond			5.78500	103.67048	5.78500	103.65429				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15On 21/08/2020 Spot Bond					0.00000	99.94695				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16On 21/08/2020 Spot Bond			5.88500	103.58508	5.88500	103.56862				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19On 21/08/2020 Spot Bond					0.00000	99.95078				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20On 21/08/2020 Spot Bond			5.83500	103.31743	5.83500	103.30117				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21On 21/08/2020 Spot Bond					0.00000	100.00491				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A11On 21/11/2021 Spot Bond					0.00000	99.95148				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12On 21/11/2021 Spot Bond			8.55000	100.78183	8.55000	100.75865				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13On 21/11/2021 Spot Bond					0.00000	99.73961				0.00	0	0
Total T14A13 SPOT										0.00	0	0
Total For T14A13										0.00	0	0
T15OMOn 21/11/2020 Spot Bond					0.00000	99.95852				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OMOn 21/08/2020 Spot Bond					0.00000	99.95863				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS13€On 06/07/2020 Spot Bond					0.00000	101.10309				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142On 28/10/2021 Spot Bond					0.00000	100.42282				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS145On 20/03/2022 Spot Bond					0.00000	100.84554				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147On 12/10/2020 Spot Bond					0.00000	100.89448				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148On 12/10/2022 Spot Bond					0.00000	101.53564				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149On 31/10/2021 Spot Bond					0.00000	100.30088				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151On 30/11/2020 Spot Bond					0.00000	101.75058				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153On 06/07/2021 Spot Bond					0.00000	101.04638				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154On 06/07/2023 Spot Bond					0.00000	101.19353				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155On 03/09/2021 Spot Bond					0.00000	101.15979				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156On 03/09/2023 Spot Bond					0.00000	101.87322				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157On 16/11/2023 Spot Bond					0.00000	100.00001				0.00	0	0
Total TFS157 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	101.18288				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	99.08190				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	99.87186				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	99.86820				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	100.37073				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	100.42833				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	99.99004				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			6.20500	103.01384	6.20500	102.99661				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	100.24660				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			5.02000	103.47722	5.02000	103.46318				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	99.94794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	99.94786				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	99.94551				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	99.94407				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	99.94818				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	99.94226				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	99.94161				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	99.94145				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	99.93983				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	99.93780				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	99.91559				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	99.91559				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	99.91317				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	99.91438				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	99.91398				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	99.95033				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			5.63500	106.30180	5.63500	106.28557				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	100.90750				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			5.79500	105.00482	5.79500	104.98834				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	99.94533				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	100.23553				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	99.94878				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C:On 21/11/2021 Spot Bond					0.00000	100.65750				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C:On 21/11/2021 Spot Bond					0.00000	100.80461				0.00	0	0
Total TH14C2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14C2										0.00	0	0
TH14C:On 21/11/2021 Spot Bond					0.00000	99.94385				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	99.91665				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	101.73506				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	101.32904				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A:On 21/11/2020 Spot Bond					0.00000	99.96912				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	99.93609				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	99.92102				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	100.07617				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A:On 21/11/2022 Spot Bond					0.00000	99.79709				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	99.95507				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	99.95432				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	99.95056				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	100.41659				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B3 On 21/11/2022 Spot Bond					0.00000	100.53476				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	99.94673				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	100.64306				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C3 On 21/11/2022 Spot Bond					0.00000	99.94869				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	101.60239				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D2 On 21/11/2022 Spot Bond					0.00000	100.48688				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D3 On 21/11/2022 Spot Bond					0.00000	99.93132				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	99.95553				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A2 On 21/08/2024 Spot Bond					0.00000	99.95399				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A3 On 21/08/2024 Spot Bond			8.49000	102.03049	8.49000	102.00719				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH16B On 21/08/2024 Spot Bond					0.00000	99.95203				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16C On 21/08/2024 Spot Bond					0.00000	99.94950				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	99.93196				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	105.62700	10.00000	105.60000				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.73059				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.76263				0.00	13,500,000,000	4,500,000,000
Total TL23 SPOT										0.00	13,500,000,000	4,500,000,000
Total For TL23										0.00	13,500,000,000	4,500,000,000
TL24 On 05/09/2022 Spot Bond			6.41000	107.35890	6.41000	107.34050				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			7.67000	108.79502	7.67000	108.77277				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	100.85912				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.44935				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			8.89500	102.13248	8.89500	102.10819				0.00	0	60,000,000
Total TL28 SPOT										0.00	0	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TL28										0.00	0	60,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	100.44186				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	101.62717				0.00	0	0
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	101.66669				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	100.12421				0.00	0	0
Total TL32 SPOT										0.00	0	0
Total For TL32										0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	101.38901				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			4.34000	103.75721	4.34000	103.74504			17,360,000,000,000.00	4,000,000,000	11,903,200,000	
Total TN20 SPOT									17,360,000,000,000.00	4,000,000,000	11,903,200,000	
Total For TN20									17,360,000,000,000.00	4,000,000,000	11,903,200,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	79.04578	100.00000	78.88347			0.00	0	0	
Total TN20/R208 SPOT									0.00	0	0	
Total For TN20/R208									0.00	0	0	
TN21U On 13/05/2021 Spot Bond			100.00000	50.38399	100.00000	50.27310			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			7.39000	110.63310	7.39000	110.61128			122,674,000,000.00	16,600,000	17,144,500,000	
Total TN23 SPOT									122,674,000,000.00	16,600,000	17,144,500,000	
Total For TN23									122,674,000,000.00	16,600,000	17,144,500,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	16.48625	100.00000	16.44996			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			9.41500	102.66758	9.41500	102.64164			717,014,389,000.00	76,156,600	15,454,761,800	
Total TN25 SPOT									717,014,389,000.00	76,156,600	15,454,761,800	
Total For TN25									717,014,389,000.00	76,156,600	15,454,761,800	
TN25/R On 19/08/2025 Spot Bond			100.00000	12.88775	100.00000	12.85907			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN25/R186 SPOT										0.00	0	0
Total For TN25/R186										0.00	0	0
TN27 On 14/11/2027 Spot Bond			9.66500	96.10762	9.66500	96.08297				588,190,637,000.00	60,857,800	5,231,210,500
Total TN27 SPOT										588,190,637,000.00	60,857,800	5,231,210,500
Total For TN27										588,190,637,000.00	60,857,800	5,231,210,500
TN27/R On 14/11/2027 Spot Bond			100.00000	9.20895	100.00000	9.18867				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			10.95500	98.34161	10.95500	98.31296				32,865,000,000,000.00	3,000,000,000	4,500,000,000
Total TN30 SPOT										32,865,000,000,000.00	3,000,000,000	4,500,000,000
Total For TN30										32,865,000,000,000.00	3,000,000,000	4,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.54840	8.00000	118.52300				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			12.71000	86.97574	12.71000	86.94647				6,355,000,000,000.00	500,000,000	3,400,000,000
Total TN40 SPOT										6,355,000,000,000.00	500,000,000	3,400,000,000
Total For TN40										6,355,000,000,000.00	500,000,000	3,400,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.15095	10.75000	101.12201				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF25 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	105.62700	10.00000	105.60000				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			6.65000	105.92445	6.65000	105.90542				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			6.13500	106.09349	6.13500	106.07597				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			5.93500	5.93500	5.93500	106.20915				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	101.67909				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	101.72193				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	102.74360				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	101.97021				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	102.41477				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	102.41477				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	100.06138				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	100.04769				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			6.35000	106.19643	6.35000	106.17839				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	100.06084				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	100.04681				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	100.07925				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA3B1										0.00	0	0
TRA3B:On 14/11/2022 Spot Bond					0.00000	100.07700				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A:On 13/04/2022 Spot Bond					0.00000	100.38284				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A:On 13/04/2024 Spot Bond					0.00000	100.85662				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			6.64000	110.66935	6.64000	109.63442				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A:On 13/10/2020 Spot Bond					0.00000	100.77684				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A:On 13/04/2022 Spot Bond					0.00000	100.83110				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	100.85662				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	100.83356	8.62000	100.81032				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B:On 13/04/2024 Spot Bond					0.00000	100.95288				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	100.95288				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11:On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12:On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13\On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14\On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03\On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSG01\On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG01U SPOT										0.00	0	0
Total For TSG01U										0.00	0	0
TSG02\On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG02U SPOT										0.00	0	0
Total For TSG02U										0.00	0	0
TSG03\On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG03U SPOT										0.00	0	0
Total For TSG03U										0.00	0	0
TSG04\On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG04U SPOT										0.00	0	0
Total For TSG04U										0.00	0	0
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
TSP233 On 09/07/2020 Spot Bond					0.00000	98.94200				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP235 On 13/08/2020 Spot Bond					0.00000	103.85283				0.00	400,000,000	200,000,000
Total TSP235 SPOT										0.00	400,000,000	200,000,000
Total For TSP235										0.00	400,000,000	200,000,000
TSP238 On 08/10/2020 Spot Bond					0.00000	97.13096				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP239 On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP240 On 12/11/2020 Spot Bond					0.00000	96.38982				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TSP241 On 11/06/2020 Spot Bond					0.00000	99.56191				0.00	0	0
Total TSP241 SPOT										0.00	0	0
Total For TSP241										0.00	0	0
TSP242 On 10/09/2020 Spot Bond					0.00000	97.82980				0.00	0	0
Total TSP242 SPOT										0.00	0	0
Total For TSP242										0.00	0	0
TSP243 On 04/03/2021 Spot Bond					0.00000	94.52990				0.00	0	0
Total TSP243 SPOT										0.00	0	0
Total For TSP243										0.00	0	0
TSP244 On 18/03/2021 Spot Bond					0.00000	94.40871				0.00	0	0
Total TSP244 SPOT										0.00	0	0
Total For TSP244										0.00	0	0
TSP245 On 08/04/2021 Spot Bond					0.00000	94.26496				0.00	0	0
Total TSP245 SPOT										0.00	0	0
Total For TSP245										0.00	0	0
TSP246 On 22/10/2020 Spot Bond					0.00000	97.48401				0.00	0	0
Total TSP246 SPOT										0.00	0	0
Total For TSP246										0.00	0	0
TSP247 On 22/04/2021 Spot Bond					0.00000	94.69408				0.00	0	0
Total TSP247 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP247										0.00	0	0
TU1A11On 31/01/2025 Spot Bond					0.00000	100.35036				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	100.43648				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11On 31/01/2025 Spot Bond					0.00000	101.42172				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	100.50728				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC33 On 19/05/2020 Spot Bond					0.00000	101.60912				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	101.52504				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	101.42767				0.00	0	0
Total TWC332 SPOT										0.00	0	0
Total For TWC332										0.00	0	0
TWC33 On 10/07/2020 Spot Bond					0.00000	100.65712				0.00	0	0
Total TWC333 SPOT										0.00	0	0
Total For TWC333										0.00	0	0
TWC33 On 20/07/2020 Spot Bond					0.00000	100.39737				0.00	0	0
Total TWC334 SPOT										0.00	0	0
Total For TWC334										0.00	0	0
TWC33 On 27/07/2020 Spot Bond					0.00000	100.34139				0.00	0	0
Total TWC335 SPOT										0.00	0	0
Total For TWC335										0.00	0	0
TWC33 On 30/07/2020 Spot Bond					0.00000	100.26975				0.00	0	0
Total TWC336 SPOT										0.00	0	0
Total For TWC336										0.00	0	0
TWC33 On 13/08/2020 Spot Bond					0.00000	100.07004				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC337 SPOT										0.00	0	0
Total For TWC337										0.00	0	0
UG21 On 02/03/2021 Spot Bond			6.60000	105.34560	6.60000	105.32701				0.00	0	0
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			9.96500	107.97337	9.96500	107.94484				0.00	0	100,000,000
Total UG26 SPOT										0.00	0	100,000,000
Total For UG26										0.00	0	100,000,000
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3 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
VCJB4 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
VCJB5 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
VCJB6 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
VCJB7 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
VCJB8 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
VCJB9 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
VCPA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCPA3U										0.00	0	0
VCPA41On 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
VCPA51On 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
VCPA61On 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
VCPA71On 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
VCPA81On 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
VCPA91On 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
VCPB11On 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
VCPB21On 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
VCPB31On 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
VCPB41On 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
VCPB51On 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
VCPB61On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA12U SPOT										0.00	0	0
Total For VJA12U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB10U SPOT										0.00	0	0
Total For VJB10U										0.00	0	0
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB11U SPOT										0.00	0	0
Total For VJB11U										0.00	0	0
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB12U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VJB12U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.67707				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	101.01749				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	100.50796				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.50718				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.52552				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	99.94425				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	99.99655				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	100.06003				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	100.06212				0.00	0	0
Total VKE16 SPOT										0.00	0	0
Total For VKE16										0.00	0	0
VPA03U 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
VPA04U 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
VPA05U On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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
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
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA12U SPOT										0.00	0	0
Total For VPA12U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPB07\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
VPB08\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
VPB09\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
VPB10\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
VPB11\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
VPB12\On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB12U SPOT										0.00	0	0
Total For VPB12U										0.00	0	0
VR862\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
VR865\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
VR867\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
VR868\On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR868U SPOT										0.00	0	0
Total For VR868U										0.00	0	0
VR869\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
VR870\On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR870U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VR870U										0.00	0	0
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR871U SPOT										0.00	0	0
Total For VR871U										0.00	0	0
VRI871 On 28/07/2020 Spot Bond					0.00000	100.28175				0.00	0	0
Total VRI871 SPOT										0.00	0	0
Total For VRI871										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.09741				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	100.77857				0.00	0	2,000,000,000
Total WHL02 SPOT										0.00	0	2,000,000,000
Total For WHL02										0.00	0	2,000,000,000
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	99.64985				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			4.87500	99.87994	4.87500	99.86661				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			5.16000	103.56580	5.16000	103.55131				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	48.46293	100.00000	48.35508				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										1.16e+0179,966,399,624,300	719,594,067,096	719,594,067,096
Total for SPOT :										1.16e+017	966,399,624,300	719,594,067,096
Total Futures										1.16e+017	966,399,630,613	719,595,026,184
Total Options										0.00	0	275,091
Grand Total:										1.16e+017	966,399,630,613	719,595,301,275