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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 22/05/2020

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			11.80340	74.70498	11.55668	76.00196			0.00	0	350
ES33 On 05/11/2020 Bond Future			12.05541	71.75012	11.77968	73.15767			0.00	0	0
ES33 On 04/02/2021 Bond Future			12.32146	72.57823	12.01829	74.07912			0.00	0	0
ES33 On 06/05/2021 Bond Future			12.58170	69.70302	12.26353	71.23172			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			12.32784	73.76540	12.10289	75.05643			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			12.57648	70.31676	12.32398	71.71914			0.00	0	0
ES42 On 04/02/2021 Bond Future			12.83076	71.12906	12.55288	72.62293			0.00	0	0
ES42 On 06/05/2021 Bond Future			13.09013	67.75508	12.79718	69.27731			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			137.46909	137.46909	137.76901	137.76901			71,071,519.53	517	4,976
I2025 On 05/11/2020 Bond Future			139.01115	139.01115	139.49464	139.49464			0.00	0	0
I2025 On 04/02/2021 Bond Future			139.12353	139.12353	139.76024	139.76024			0.00	0	0
I2025 On 06/05/2021 Bond Future			140.88324	140.88324	141.55063	141.55063			0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future												71,071,519.53	517	4,976
Total For I2025												71,071,519.53	517	4,976
I2029	On	06/08/2020	Bond Future			99.35550	99.35550	99.28129	99.28129			0.00	0	4,982
I2029	On	05/11/2020	Bond Future			99.33356	99.33356	99.38767	99.38767			0.00	0	0
I2029	On	04/02/2021	Bond Future			100.50235	100.50235	100.66236	100.66236			0.00	0	0
I2029	On	06/05/2021	Bond Future			100.62221	100.62221	100.80064	100.80064			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			95.98179	95.98179	96.06152	96.06152			67,571,180.16	704	12,178
I2033	On	05/11/2020	Bond Future			95.84708	95.84708	96.05216	96.05216			0.00	0	0
I2033	On	04/02/2021	Bond Future			96.97480	96.97480	97.28393	97.28393			0.00	0	0
I2033	On	06/05/2021	Bond Future			96.97246	96.97246	97.30091	97.30091			0.00	0	0
Total I2033 Future												67,571,180.16	704	12,178
Total For I2033												67,571,180.16	704	12,178
I2038	On	06/08/2020	Bond Future			105.77627	105.77627	106.01017	106.01017			0.00	0	10,496
I2038	On	05/11/2020	Bond Future			106.96308	106.96308	107.33823	107.33823			0.00	0	0
I2038	On	04/02/2021	Bond Future			106.50814	106.50814	107.00117	107.00117			0.00	0	0
I2038	On	06/05/2021	Bond Future			107.85596	107.85596	108.37197	108.37197			0.00	0	0
Total I2038 Future												0.00	0	10,496
Total For I2038												0.00	0	10,496
I2046	On	06/08/2020	Bond Future			95.39161	95.39161	95.22780	95.22780			0.00	0	15,257
I2046	On	05/11/2020	Bond Future			94.67608	94.67608	94.63391	94.63391			0.00	0	0
I2046	On	04/02/2021	Bond Future			95.79047	95.79047	95.84775	95.84775			0.00	0	0
I2046	On	06/05/2021	Bond Future			95.19366	95.19366	95.26679	95.26679			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			96.29354	96.29354	96.64322	96.64322			0.00	0	15,749
I2050	On	05/11/2020	Bond Future			97.37360	97.37360	97.85371	97.85371			0.00	0	0
I2050	On	04/02/2021	Bond Future			96.61011	96.61011	97.19841	97.19841			0.00	0	0
I2050	On	06/05/2021	Bond Future			97.83261	97.83261	98.44346	98.44346			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			7.82804	114.65614	7.36045	117.18822		9.81	719,352,622.36	6,274	81,319
R186	On	05/11/2020	Bond Future			8.00842	115.91486	7.48559	118.62807		9.30	0.00	0	0
R186	On	04/02/2021	Bond Future			8.19802	111.96928	7.62051	114.83580		9.04	0.00	0	0
R186	On	06/05/2021	Bond Future			8.38554	113.36252	7.76984	116.28063		8.94	0.00	0	0
Total R186 Future												719,352,622.36	6,274	81,319
R186	On	06/08/2020	Bond Future	8.37	Call			5,864.88000	5.86488	3,882,880	10.52	0.00	0	0

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	06/08/2020	Bond Future	8.37	Put			485.31000	0.48531	1,035,390	10.52	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			5,909.06000	5.90906	3,920,490	10.53	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			477.81000	0.47781	1,021,320	10.53	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			5,820.78000	5.82078	3,845,410	10.51	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			584.11000	0.58411	1,217,630	10.40	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			492.92000	0.49292	1,049,630	10.51	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Put			142.92000	0.14292	361,620	10.65	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call			8,718.99000	8.71899	6,405,610	10.65	0.00	0	900
R186	On	06/08/2020	Bond Future	8.00	Put			851.63000	0.85163	1,686,580	10.16	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call			4,297.20000	4.29720	2,600,070	10.16	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call			5,341.11000	5.34111	3,442,550	10.40	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,001.67000	1.00167	1,718,540	9.93	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call			6,974.01000	6.97401	4,972,390	9.94	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			992.32000	0.99232	1,703,910	9.94	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			6,894.28000	6.89428	4,903,260	9.92	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			1,011.10000	1.01110	1,733,290	9.92	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			3,990.82000	3.99082	2,520,610	9.34	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.34	Put			1,339.82000	1.33982	2,236,090	9.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			5,731.67000	5.73167	3,914,730	9.67	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			9,371.03000	9.37103	7,078,550	10.02	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			486.18000	0.48618	906,910	10.02	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			6,934.12000	6.93412	4,937,780	9.93	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Put			1,842.55000	1.84255	2,968,170	9.42	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Call			4,512.71000	4.51271	2,925,120	9.42	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.00	Put			4,405.78000	4.40578	6,283,160	9.02	0.00	0	0
R186	On	05/11/2020	Bond Future	7.00	Call			1,810.94000	1.81094	975,110	9.02	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.84	Put			2,142.66000	2.14266	3,385,660	9.34	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			4,999.41000	4.99941	3,361,250	9.25	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			2,367.72000	2.36772	3,596,080	9.25	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call			5,031.48000	5.03148	3,387,120	9.26	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			2,350.84000	2.35084	3,573,000	9.26	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			5,063.63000	5.06363	3,413,100	9.27	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			2,334.06000	2.33406	3,550,050	9.27	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Call			13,781.09000	13.78109	11,192,240	9.57	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Put			469.10000	0.46910	798,360	9.57	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Call			13,817.82000	13.81782	11,226,610	9.57	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Put			464.78000	0.46478	791,680	9.57	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Call			13,854.57000	13.85457	11,261,000	9.57	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Put			460.50000	0.46050	785,040	9.57	0.00	0	0
Total R186 Option												0.00	0	14,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R186									719,352,622.36	6,274	96,019
R197 On 06/08/2020 Bond Future			306.88864	306.88864	306.95798	306.95798			0.00	0	2,549
R197 On 05/11/2020 Bond Future			310.33035	310.33035	310.80193	310.80193			0.00	0	0
R197 On 04/02/2021 Bond Future			306.04735	306.04735	306.84680	306.84680			0.00	0	0
R197 On 06/05/2021 Bond Future			309.92047	309.92047	310.77788	310.77788			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			213.03954	213.03954	213.21554	213.21554			0.00	0	7,635
R202 On 05/11/2020 Bond Future			215.42864	215.42864	215.88538	215.88538			0.00	0	0
R202 On 04/02/2021 Bond Future			213.74868	213.74868	214.43595	214.43595			0.00	0	0
R202 On 06/05/2021 Bond Future			216.45295	216.45295	217.18312	217.18312			0.00	0	0
Total R202 Future									0.00	0	7,635
Total For R202									0.00	0	7,635
R2023 On 06/08/2020 Bond Future			5.57240	108.58507	5.02564	109.92059		3.18	0.00	0	26,995
R2023 On 05/11/2020 Bond Future			5.70261	105.86932	5.02878	107.35926		2.95	0.00	0	0
R2023 On 04/02/2021 Bond Future			5.84874	107.09047	5.02730	108.71101		2.47	0.00	0	0
R2023 On 06/05/2021 Bond Future			5.96731	104.50995	5.01626	106.16525		2.29	0.00	0	0
Total R2023 Future									0.00	0	26,995
R2023 On 06/08/2020 Bond Future	7.28	Put			1.90000	0.00190	13,430	4.00	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Call			5,329.25000	5.32925	4,006,020	4.00	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.26	Put			2.06000	0.00206	14,350	4.00	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Call			5,352.25000	5.35225	4,028,640	4.00	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.27	Put			1.98000	0.00198	13,890	4.00	0.00	0	0
R2023 On 06/08/2020 Bond Future	7.28	Call			5,375.24000	5.37524	4,051,250	4.00	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Call			5,289.21000	5.28921	3,851,460	3.52	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.47	Put			15.77000	0.01577	67,960	3.52	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.45	Call			5,248.15000	5.24815	3,812,390	3.52	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.45	Put			16.54000	0.01654	70,720	3.52	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.46	Call			5,268.67000	5.26867	3,831,910	3.52	0.00	0	0
R2023 On 05/11/2020 Bond Future	7.46	Put			16.15000	0.01615	69,330	3.52	0.00	0	0
R2023 On 04/02/2021 Bond Future	6.33	Put			225.37000	0.22537	629,420	2.88	0.00	0	0
R2023 On 04/02/2021 Bond Future	6.34	Call			2,796.52000	2.79652	1,576,240	2.88	0.00	0	0
R2023 On 04/02/2021 Bond Future	6.34	Put			222.18000	0.22218	622,440	2.88	0.00	0	0
R2023 On 04/02/2021 Bond Future	6.32	Call			2,764.33000	2.76433	1,551,650	2.88	0.00	0	0
R2023 On 04/02/2021 Bond Future	6.32	Put			228.60000	0.22860	636,460	2.88	0.00	0	0
R2023 On 04/02/2021 Bond Future	6.33	Call			2,780.41000	2.78041	1,563,920	2.88	0.00	0	0
R2023 On 06/05/2021 Bond Future	7.57	Call			4,420.27000	4.42027	2,912,280	2.58	0.00	0	0
R2023 On 06/05/2021 Bond Future	7.57	Put			52.55000	0.05255	199,860	2.58	0.00	0	0
R2023 On 06/05/2021 Bond Future	7.58	Call			4,436.08000	4.43608	2,926,410	2.58	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	06/05/2021	Bond Future	7.58	Put			51.73000	0.05173	197,360	2.58	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Call			4,404.47000	4.40447	2,898,190	2.58	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Put			53.38000	0.05338	202,400	2.58	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	26,995
R2030	On	06/08/2020	Bond Future			9.30604	92.15296	9.00456	93.94527		15.91	51,789,963.52	562	110,379
R2030	On	05/11/2020	Bond Future			9.49080	93.16567	9.15572	95.10050		15.28	0.00	0	0
R2030	On	04/02/2021	Bond Future			9.68599	90.23569	9.31853	92.29288		14.97	0.00	0	0
R2030	On	06/05/2021	Bond Future			9.88044	91.35950	9.49448	93.45426		14.97	0.00	0	0
Total R2030 Future												51,789,963.52	562	110,379
R2030	On	06/08/2020	Bond Future	10.40	Call			8,414.21000	8.41421	6,883,300	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.40	Put			483.95000	0.48395	745,350	17.34	0.00	0	5,000
R2030	On	06/08/2020	Bond Future	11.47	Call			13,489.57000	13.48957	11,750,670	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.47	Put			69.78000	0.06978	123,190	17.34	0.00	0	650
R2030	On	06/08/2020	Bond Future	11.25	Call			12,438.34000	12.43834	10,723,460	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Put			641.90000	0.64190	967,910	17.27	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Call			7,545.74000	7.54574	6,079,440	17.27	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.87	Call			10,620.74000	10.62074	8,967,630	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Put			219.58000	0.21958	358,780	17.34	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.00	Put			832.18000	0.83218	1,236,020	16.93	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			2,458.96000	2.45896	3,352,770	15.78	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Put			271.07000	0.27107	436,210	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			10,050.43000	10.05043	8,423,260	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			782.60000	0.78260	1,166,680	17.01	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			6,809.46000	6.80946	5,401,230	17.01	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			295.41000	0.29541	472,380	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.25	Put			108.17000	0.10817	185,600	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put			1,126.69000	1.12669	1,641,130	16.52	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			5,477.48000	5.47748	4,199,610	16.52	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.05	Put			2,570.99000	2.57099	3,490,290	15.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			2,844.04000	2.84404	1,971,030	15.74	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			2,170.24000	2.17024	2,994,670	15.87	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			6,582.59000	6.58259	5,194,120	16.93	0.00	0	470
R2030	On	06/08/2020	Bond Future	8.50	Put			4,499.80000	4.49980	5,766,150	15.24	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			1,396.84000	1.39684	870,880	15.24	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			5,128.49000	5.12849	6,472,350	15.22	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			1,140.94000	1.14094	692,490	15.22	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			3,150.85000	3.15085	4,192,430	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			9,813.88000	9.81388	8,198,540	17.34	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.11	Put			2,404.42000	2.40442	3,285,530	15.79	0.00	0	0

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	9.09	Call			2,971.51000	2.97151	2,073,010	15.78	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			2,275.24000	2.27524	1,524,510	15.56	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			1,675.06000	1.67506	2,366,220	16.07	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			4,133.17000	4.13317	3,032,020	16.07	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			3,337.29000	3.33729	2,369,410	15.87	0.00	0	323
R2030	On	06/08/2020	Bond Future	9.10	Call			3,003.96000	3.00396	2,099,100	15.78	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			2,431.66000	2.43166	3,319,110	15.78	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			3,036.42000	3.03642	2,125,220	15.79	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Call			5,342.81000	5.34281	4,195,110	15.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			8,715.04000	8.71504	7,251,330	16.46	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			2,248.73000	2.24873	2,931,340	15.61	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			7,935.04000	7.93504	9,403,320	14.60	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			1,478.77000	1.47877	1,012,220	14.60	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			4,819.47000	4.81947	5,959,330	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			3,007.20000	3.00720	2,212,230	14.81	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.06	Call			7,032.81000	7.03281	5,704,190	15.86	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			2,732.37000	2.73237	3,519,500	15.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			5,238.00000	5.23800	6,434,950	14.72	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			2,701.85000	2.70185	1,963,970	14.72	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			3,661.95000	3.66195	4,621,300	15.10	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			4,095.45000	4.09545	3,119,970	15.10	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.37	Call			8,296.98000	8.29698	6,863,620	16.31	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			1,419.79000	1.41979	1,890,910	16.46	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			6,815.61000	6.81561	8,187,580	14.60	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			1,876.82000	1.87682	1,313,960	14.60	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			4,210.02000	4.21002	5,259,170	14.95	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			3,529.39000	3.52939	2,643,710	14.95	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.38	Call			4,568.44000	4.56844	3,523,570	15.20	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,930.21000	1.93021	2,536,420	15.86	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			6,003.21000	6.00321	7,292,830	14.62	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			2,244.59000	2.24459	1,599,380	14.62	0.00	0	15,758
R2030	On	05/11/2020	Bond Future	9.03	Put			4,240.70000	4.24070	5,294,600	14.94	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			3,500.95000	3.50095	2,620,020	14.94	0.00	0	15,758
R2030	On	05/11/2020	Bond Future	9.38	Put			3,267.53000	3.26753	4,157,490	15.20	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,529.82000	1.52982	2,031,290	16.31	0.00	0	15,758
R2030	On	05/11/2020	Bond Future	9.39	Call			4,600.88000	4.60088	3,551,440	15.21	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			3,242.52000	3.24252	4,127,910	15.21	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			4,633.42000	4.63342	3,579,420	15.21	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			3,217.66000	3.21766	4,098,490	15.21	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Put			6,726.75000	6.72675	8,090,310	14.60	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			1,913.06000	1.91306	1,341,790	14.60	0.00	0	14,160

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	8.86	Put			4,785.68000	4.78568	5,920,780	14.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			3,033.41000	3.03341	2,233,680	14.81	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.86	Call			6,254.97000	6.25497	5,002,750	15.61	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			2,286.86000	2.28686	1,663,880	14.31	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			5,969.97000	5.96997	7,206,330	14.38	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			3,316.51000	3.31651	2,495,680	14.38	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			7,452.80000	7.45280	6,101,130	15.38	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			2,617.29000	2.61729	3,322,810	15.38	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			4,101.06000	4.10106	3,153,790	14.58	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Put			7,947.53000	7.94753	9,381,740	14.31	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			5,007.43000	5.00743	6,117,350	14.58	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			4,128.82000	4.12882	3,177,350	14.58	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			4,977.68000	4.97768	6,083,400	14.58	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			4,073.39000	4.07339	3,130,320	14.57	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			5,037.32000	5.03732	6,151,440	14.57	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Put			5,127.53000	5.12753	6,254,290	14.55	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			3,990.64000	3.99064	3,060,210	14.55	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.37	Put			7,904.02000	7.90402	9,334,490	14.31	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			2,304.69000	2.30469	1,677,970	14.31	0.00	0	1,000
R2030	On	06/05/2021	Bond Future	11.71	Call			12,809.89000	12.80989	11,139,110	15.97	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.71	Put			1,595.00000	1.59500	2,018,980	15.97	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.74	Put			2,842.40000	2.84240	3,499,190	15.65	0.00	0	700
R2030	On	06/05/2021	Bond Future	11.69	Call			12,738.44000	12.73844	11,071,930	15.97	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.69	Put			1,616.47000	1.61647	2,044,720	15.97	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Call			12,774.15000	12.77415	11,105,510	15.97	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Put			1,605.70000	1.60570	2,031,820	15.97	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Call			6,982.45000	6.98245	5,749,880	15.00	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Put			4,039.92000	4.03992	4,902,110	15.00	0.00	0	700
R2030	On	06/05/2021	Bond Future	9.15	Put			6,324.77000	6.32477	7,493,090	14.40	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.15	Call			4,401.04000	4.40104	3,474,600	14.40	0.00	0	700
R2030	On	06/05/2021	Bond Future	10.74	Call			9,382.55000	9.38255	7,944,580	15.65	0.00	0	0
Total R2030 Option												0.00	0	130,090
Total For R2030												51,789,963.52	562	240,469
R2032	On	06/08/2020	Bond Future			10.07553	90.65587	9.80242	92.36584		18.26	24,295,773.16	268	97,572
R2032	On	05/11/2020	Bond Future			10.27405	87.50576	9.97073	89.35282		18.50	0.00	0	0
R2032	On	04/02/2021	Bond Future			10.47961	88.51570	10.14803	90.47830		17.31	0.00	0	0
R2032	On	06/05/2021	Bond Future			10.68222	85.46922	10.33469	87.46832		18.18	0.00	0	0
Total R2032 Future												24,295,773.16	268	97,572
R2032	On	06/08/2020	Bond Future	9.91	Call			3,368.32000	3.36832	2,482,120	17.90	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			2,689.33000	2.68933	3,513,100	17.90	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	06/08/2020	Bond Future	9.45	Call			1,974.37000	1.97437	1,356,600	17.37	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			4,249.20000	4.24920	5,341,400	17.37	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Put			7,533.52000	7.53352	8,946,050	17.31	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			781.42000	0.78142	483,980	17.31	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			4,941.84000	4.94184	6,122,020	17.32	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			1,608.09000	1.60809	1,078,300	17.32	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			1,998.92000	1.99892	1,375,520	17.37	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			4,208.12000	4.20812	5,294,690	17.37	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,023.68000	2.02368	1,394,620	17.37	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			4,167.31000	4.16731	5,248,220	17.37	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			7,700.12000	7.70012	8,987,200	17.59	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			2,156.82000	2.15682	1,596,840	17.59	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	9.61	Put			5,553.44000	5.55344	6,637,130	17.67	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Put			6,219.01000	6.21901	7,374,750	17.59	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,855.37000	2.85537	2,164,050	17.59	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			8,464.57000	8.46457	7,134,640	19.26	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,734.90000	3.73490	2,902,590	17.80	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			4,987.00000	4.98700	6,001,750	17.80	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,676.11000	3.67611	2,852,460	17.78	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			2,087.18000	2.08718	2,631,650	19.11	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			8,540.38000	8.54038	9,890,850	17.59	0.00	0	0
R2032	On	05/11/2020	Bond Future	8.94	Call			1,846.83000	1.84683	1,350,240	17.59	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.61	Call			3,285.92000	3.28592	2,522,550	17.67	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			8,088.51000	8.08851	6,785,920	19.11	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			5,054.28000	5.05428	6,077,690	17.78	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			1,960.65000	1.96065	2,477,780	19.26	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,705.45000	3.70545	2,877,460	17.79	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			5,020.55000	5.02055	6,039,620	17.79	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			6,854.39000	6.85439	8,026,690	16.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Call			3,616.21000	3.61621	2,833,260	16.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			6,933.60000	6.93360	8,113,250	16.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			2,913.14000	2.91314	2,245,510	16.50	0.00	0	800
R2032	On	04/02/2021	Bond Future	10.82	Call			7,354.15000	7.35415	6,131,310	17.37	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			3,439.03000	3.43903	4,178,790	17.37	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.62	Call			3,639.73000	3.63973	2,853,110	16.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			6,893.92000	6.89392	8,069,900	16.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			3,663.34000	3.66334	2,873,040	16.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			10,714.50000	10.71450	12,176,240	16.50	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			2,005.34000	2.00534	1,504,480	16.50	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			8,284.91000	8.28491	9,579,880	16.50	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Call			12,201.55000	12.20155	10,711,200	19.38	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	06/05/2021	Bond Future	12.12	Put			2,573.16000	2.57316	3,081,910	19.38	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Call			12,132.21000	12.13221	10,646,190	19.38	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Put			2,603.28000	2.60328	3,116,360	19.38	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Call			12,166.87000	12.16687	10,678,680	19.38	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Put			2,588.18000	2.58818	3,099,090	19.38	0.00	0	0
Total R2032 Option												0.00	0	16,800
Total For R2032												24,295,773.16	268	114,372
R2035	On	06/08/2020	Bond Future			10.66259	90.90363	10.38548	92.76024		20.09	405,157,478.91	4,457	104,602
R2035	On	05/11/2020	Bond Future			10.86544	87.42674	10.55973	89.42047		20.58	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.07946	88.43553	10.74640	90.54661		19.15	0.00	0	0
R2035	On	06/05/2021	Bond Future			11.28293	85.05624	10.93472	87.20434		20.21	0.00	0	0
Total R2035 Future												405,157,478.91	4,457	104,602
R2035	On	06/08/2020	Bond Future	9.67	Put			6,421.08000	6.42108	7,806,970	18.80	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			1,350.16000	1.35016	879,440	18.80	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			10,673.61000	10.67361	12,336,400	18.80	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			464.26000	0.46426	270,440	18.80	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			12,519.81000	12.51981	14,248,040	18.80	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			289.39000	0.28939	161,010	18.80	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.91	Call			1,856.11000	1.85611	1,253,190	18.80	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			5,180.02000	5.18002	6,433,710	18.80	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			3,491.09000	3.49109	2,553,960	19.28	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			3,053.64000	3.05364	3,973,120	19.28	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.09	Put			10,040.64000	10.04064	11,674,940	18.80	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			544.72000	0.54472	322,410	18.80	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.92	Call			1,879.61000	1.87961	1,270,900	18.80	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			5,131.76000	5.13176	6,379,660	18.80	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			1,903.32000	1.90332	1,288,790	18.80	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			5,083.78000	5.08378	6,325,860	18.80	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			4,058.60000	4.05860	3,160,870	19.52	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			5,533.88000	5.53388	6,629,880	19.52	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			3,995.79000	3.99579	3,107,240	19.50	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			5,607.15000	5.60715	6,712,330	19.50	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			4,027.13000	4.02713	3,133,990	19.51	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			5,570.41000	5.57041	6,671,000	19.51	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Call			6,972.12000	6.97212	5,754,540	18.82	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			4,485.45000	4.48545	5,378,950	18.82	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.06	Call			3,660.06000	3.66006	2,862,650	18.18	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			8,261.09000	8.26109	9,574,760	18.18	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			3,612.30000	3.61230	2,822,550	18.18	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			8,352.67000	8.35267	9,674,000	18.18	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	04/02/2021	Bond Future	10.14	Call			3,854.92000	3.85492	3,026,730	18.18	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			7,901.65000	7.90165	9,184,540	18.18	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			3,636.13000	3.63613	2,842,560	18.18	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			8,306.79000	8.30679	9,624,300	18.18	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Put			9,242.89000	9.24289	10,511,280	19.30	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Call			4,708.87000	4.70887	3,829,160	19.30	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.35	Call			11,679.53000	11.67953	10,164,750	20.90	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.35	Put			3,423.15000	3.42315	4,056,470	20.90	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Call			10,403.77000	10.40377	8,970,260	20.46	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Put			3,393.68000	3.39368	4,022,380	20.93	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Put			3,963.37000	3.96337	4,677,960	20.46	0.00	0	793
R2035	On	06/05/2021	Bond Future	11.32	Call			7,904.34000	7.90434	6,671,710	19.83	0.00	0	0
R2035	On	06/05/2021	Bond Future	11.32	Put			5,532.24000	5.53224	6,447,710	19.83	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.36	Call			11,718.96000	11.71896	10,201,860	20.91	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.36	Put			3,408.53000	3.40853	4,039,530	20.91	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Call			11,758.11000	11.75811	10,238,710	20.93	0.00	0	0
Total R2035 Option												0.00	0	32,940
Total For R2035												405,157,478.91	4,457	137,542
R2037	On	06/08/2020	Bond Future			10.96197	81.68510	10.70100	83.39772		22.83	19,195,998.50	235	89,094
R2037	On	05/11/2020	Bond Future			11.16044	82.58306	10.87259	84.42346		22.12	0.00	0	0
R2037	On	04/02/2021	Bond Future			11.36953	79.28091	11.05591	81.23128		21.78	0.00	0	0
R2037	On	06/05/2021	Bond Future			11.57696	80.26916	11.24907	82.25355		21.79	0.00	0	0
Total R2037 Future												19,195,998.50	235	89,094
R2037	On	06/08/2020	Bond Future	9.87	Call			1,252.02000	1.25202	842,720	21.53	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			7,085.34000	7.08534	8,388,660	21.53	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			1,269.22000	1.26922	855,450	21.53	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			7,028.72000	7.02872	8,327,570	21.53	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			1,234.99000	1.23499	830,130	21.53	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			7,142.21000	7.14221	8,449,970	21.53	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			7,667.97000	7.66797	8,856,460	20.96	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			2,920.66000	2.92066	2,264,920	20.96	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			7,620.15000	7.62015	8,804,810	20.96	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			2,943.76000	2.94376	2,284,180	20.96	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			7,572.54000	7.57254	8,753,360	20.96	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			2,897.68000	2.89768	2,245,770	20.96	0.00	0	0
R2037	On	04/02/2021	Bond Future	13.73	Put			1,201.47000	1.20147	1,485,840	23.40	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.85	Call			5,087.28000	5.08728	4,158,350	20.82	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Put			6,407.90000	6.40790	7,429,340	20.82	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.35	Call			3,772.43000	3.77243	3,018,630	20.72	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			2,339.56000	2.33956	1,814,360	20.72	0.00	0	72

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/02/2021	Bond Future	10.28	Call			3,609.59000	3.60959	2,879,740	20.72	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			8,760.34000	8.76034	9,980,860	20.72	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Call			3,632.59000	3.63259	2,899,320	20.72	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Call			4,086.25000	4.08625	3,287,580	20.72	0.00	0	240
R2037	On	04/02/2021	Bond Future	13.73	Call			15,753.86000	15.75386	14,087,860	23.40	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Put			7,863.13000	7.86313	9,014,830	20.72	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put			8,713.86000	8.71386	9,930,960	20.72	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			3,586.68000	3.58668	2,860,230	20.72	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			8,807.00000	8.80700	10,030,920	20.72	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			8,438.55000	8.43855	9,635,120	20.72	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			12,042.12000	12.04212	13,467,290	20.72	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Put			3,460.69000	3.46069	4,118,840	22.02	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			8,950.04000	8.95004	7,657,820	22.02	0.00	0	300
R2037	On	04/02/2021	Bond Future	11.90	Call			8,688.94000	8.68894	7,416,640	21.94	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.90	Put			3,599.45000	3.59945	4,277,520	21.94	0.00	0	240
R2037	On	06/05/2021	Bond Future	12.42	Put			3,988.87000	3.98887	4,630,120	22.26	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.43	Call			10,778.97000	10.77897	9,433,590	22.28	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.43	Put			3,971.97000	3.97197	4,610,980	22.28	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Call			10,815.64000	10.81564	9,468,030	22.29	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Put			3,954.86000	3.95486	4,591,640	22.29	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Call			10,742.04000	10.74204	9,398,900	22.26	0.00	0	0
Total R2037 Option												0.00	0	1,296
Total For R2037												19,195,998.50	235	90,390
R2040	On	06/08/2020	Bond Future			11.23436	82.76608	11.02531	84.19028		23.42	126,797,634.56	1,532	51,316
R2040	On	05/11/2020	Bond Future			11.43573	83.67602	11.20198	85.22591		22.80	0.00	0	0
R2040	On	04/02/2021	Bond Future			11.64812	80.13623	11.39085	81.79353		22.39	0.00	0	0
R2040	On	06/05/2021	Bond Future			11.85881	81.13534	11.58932	82.82285		22.40	0.00	0	0
Total R2040 Future												126,797,634.56	1,532	51,316
R2040	On	06/08/2020	Bond Future	10.02	Put			8,415.99000	8.41599	9,555,420	21.86	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Call			2,876.81000	2.87681	2,241,480	22.24	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put			4,102.03000	4.10203	4,890,900	22.24	0.00	0	12,538
R2040	On	06/08/2020	Bond Future	11.26	Call			4,378.00000	4.37800	3,556,490	23.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	11.26	Put			2,781.82000	2.78182	3,384,510	23.06	0.00	0	517
R2040	On	06/08/2020	Bond Future	9.57	Put			11,575.76000	11.57576	12,845,320	21.86	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			981.62000	0.98162	696,850	21.86	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			469.83000	0.46983	315,190	21.86	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put			8,097.43000	8.09743	9,219,380	21.86	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			1,057.20000	1.05720	754,950	21.86	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.79	Call			2,681.60000	2.68160	2,074,790	22.12	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			4,332.78000	4.33278	5,150,170	22.12	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
R2040	On	06/08/2020	Bond Future	10.03	Call			996.41000	0.99641	708,190	21.86	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			8,351.74000	8.35174	9,487,720	21.86	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			1,011.36000	1.01136	719,670	21.86	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			8,287.75000	8.28775	9,420,260	21.86	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Put			5,783.37000	5.78337	6,603,230	21.80	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Call			4,405.29000	4.40529	3,675,260	21.80	0.00	0	2,230
R2040	On	05/11/2020	Bond Future	10.23	Call			2,394.34000	2.39434	1,920,250	21.48	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			6,925.60000	6.92560	5,971,060	22.74	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			3,679.41000	3.67941	4,274,760	22.74	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			14,048.52000	14.04852	15,326,210	21.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,184.92000	1.18492	912,720	21.48	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			10,723.31000	10.72331	11,868,340	21.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			1,949.43000	1.94943	1,544,570	21.48	0.00	0	2,230
R2040	On	05/11/2020	Bond Future	11.50	Call			6,171.09000	6.17109	5,276,860	22.51	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			4,203.28000	4.20328	4,858,940	22.51	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			2,563.47000	2.56347	2,064,330	21.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			8,937.75000	8.93775	9,988,500	21.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			2,585.14000	2.58514	2,082,840	21.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Put			12,450.98000	12.45098	13,671,010	21.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			1,503.35000	1.50335	1,173,490	21.48	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			9,378.29000	9.37829	10,454,090	21.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			8,883.67000	8.88367	9,931,260	21.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			2,541.92000	2.54192	2,045,940	21.48	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			8,992.05000	8.99205	10,045,960	21.48	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Call			7,171.81000	7.17181	6,208,790	22.12	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Call			3,230.47000	3.23047	2,662,640	21.25	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			5,412.16000	5.41216	6,153,970	21.92	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			15,206.47000	15.20647	16,514,320	21.25	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			1,726.63000	1.72663	1,377,180	21.25	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			12,004.72000	12.00472	13,186,090	21.25	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			2,558.19000	2.55819	2,082,260	21.25	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Put			10,159.85000	10.15985	11,249,320	21.25	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			4,935.83000	4.93583	5,630,110	22.12	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.41	Call			3,252.40000	3.25240	2,681,700	21.25	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			10,107.22000	10.10722	11,193,820	21.25	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			3,274.42000	3.27442	2,700,850	21.25	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			10,054.78000	10.05478	11,138,510	21.25	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Put			15,764.68000	15.76468	17,091,020	21.25	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			1,613.75000	1.61375	1,282,790	21.25	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			11,028.02000	11.02802	12,162,720	21.25	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			2,892.08000	2.89208	2,369,480	21.25	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	04/02/2021	Bond Future	11.57	Call			6,572.03000	6.57203	5,656,540	21.92	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Call			9,893.30000	9.89330	8,808,700	22.58	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Put			4,814.08000	4.81408	5,416,990	22.58	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Call			9,928.94000	9.92894	8,842,270	22.59	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Put			4,792.48000	4.79248	5,393,320	22.59	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Call			9,857.70000	9.85770	8,775,170	22.57	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Put			4,835.78000	4.83578	5,440,760	22.57	0.00	0	0
Total R2040 Option												0.00	0	33,815
Total For R2040												126,797,634.56	1,532	85,131
R2044	On	06/08/2020	Bond Future			11.28318	79.53536	11.07977	80.92485		24.46	4,613,050.88	58	79,218
R2044	On	05/11/2020	Bond Future			11.47767	80.40979	11.25039	81.92037		23.78	0.00	0	0
R2044	On	04/02/2021	Bond Future			11.68266	76.95748	11.43262	78.57147		23.37	0.00	0	0
R2044	On	06/05/2021	Bond Future			11.88577	77.91698	11.62378	79.56030		23.35	0.00	0	0
Total R2044 Future												4,613,050.88	58	79,218
R2044	On	06/08/2020	Bond Future	9.36	Put			13,880.18000	13.88018	15,172,250	22.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			281.21000	0.28121	183,790	22.85	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			9,132.08000	9.13208	10,273,860	22.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			848.98000	0.84898	601,270	22.85	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			3,475.70000	3.47570	2,769,760	23.22	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Put			16,966.65000	16.96665	18,305,810	22.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			132.90000	0.13290	82,570	22.85	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			11,459.67000	11.45967	12,690,560	22.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			496.35000	0.49635	337,750	22.85	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			2,928.47000	2.92847	2,295,890	22.98	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			9,972.58000	9.97258	11,150,700	22.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			9,901.03000	9.90103	11,076,250	22.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			723.15000	0.72315	505,970	22.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			9,829.75000	9.82975	11,002,060	22.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			699.77000	0.69977	488,400	22.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			3,978.34000	3.97834	4,735,250	22.98	0.00	0	140
R2044	On	06/08/2020	Bond Future	11.09	Put			3,404.82000	3.40482	4,088,370	23.22	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.87	Call			711.39000	0.71139	497,120	22.85	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			4,473.87000	4.47387	3,754,630	22.84	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			5,778.12000	5.77812	6,569,460	22.84	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Put			5,391.22000	5.39122	6,146,050	23.01	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			5,763.79000	5.76379	4,925,030	23.39	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			4,565.95000	4.56595	5,237,770	23.39	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			13,008.90000	13.00890	14,213,510	22.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			1,806.56000	1.80656	1,433,650	22.42	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			19,825.38000	19.82538	21,203,180	22.42	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	8.87	Call			516.54000	0.51654	383,760	22.42	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			11,007.24000	11.00724	12,130,770	22.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			927.68000	0.92768	710,040	22.42	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			4,844.92000	4.84492	4,089,170	23.01	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			874.96000	0.87496	667,640	22.42	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			11,390.52000	11.39052	12,530,990	22.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			1,789.28000	1.78928	1,419,170	22.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			5,582.76000	5.58276	4,759,560	23.32	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			1,407.88000	1.40788	1,101,910	22.42	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			11,326.05000	11.32605	12,463,720	22.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			9,050.81000	9.05081	10,075,780	22.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			2,569.89000	2.56989	2,081,170	22.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			8,995.50000	8.99550	10,017,360	22.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			2,526.46000	2.52646	2,043,950	22.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			1,894.65000	1.89465	1,507,600	22.42	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			16,248.18000	16.24818	17,551,440	22.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Put			10,881.37000	10.88137	11,999,180	22.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			1,930.68000	1.93068	1,537,910	22.42	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			15,849.30000	15.84930	17,142,240	22.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			9,106.35000	9.10635	10,134,420	22.42	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			4,715.26000	4.71526	5,402,640	23.32	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			2,548.12000	2.54812	2,062,510	22.42	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			2,417.84000	2.41784	1,972,550	22.18	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Call			2,907.16000	2.90716	2,394,500	22.18	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			11,074.59000	11.07459	12,175,920	22.18	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			15,081.60000	15.08160	16,345,260	22.18	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			1,782.35000	1.78235	1,432,020	22.18	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			12,563.60000	12.56360	13,732,300	22.18	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			3,075.80000	3.07580	2,540,940	22.18	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			10,625.62000	10.62562	11,704,750	22.18	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			3,033.10000	3.03310	2,503,810	22.18	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			10,736.63000	10.73663	11,821,330	22.18	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			4,183.24000	4.18324	3,513,570	22.18	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			8,248.74000	8.24874	9,193,060	22.18	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.36	Call			3,054.40000	3.05440	2,522,330	22.18	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			10,681.02000	10.68102	11,762,940	22.18	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Call			9,844.40000	9.84440	8,787,720	23.56	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Put			4,859.92000	4.85992	5,446,560	23.56	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Call			9,774.01000	9.77401	8,721,340	23.54	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Put			4,903.55000	4.90355	5,494,200	23.54	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Call			9,809.34000	9.80934	8,754,660	23.55	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/05/2021	Bond Future	12.44	Put			4,881.83000	4.88183	5,470,470	23.55	0.00	0	0
Total R2044 Option												0.00	0	15,795
Total For R2044												4,613,050.88	58	95,013
R2048	On	06/08/2020	Bond Future			11.24400	82.82289	11.04085	84.24012		23.55	123,406,106.10	1,490	83,216
R2048	On	05/11/2020	Bond Future			11.43706	79.32041	11.21015	80.85884		24.26	0.00	0	0
R2048	On	04/02/2021	Bond Future			11.64053	80.23577	11.39099	81.87717		22.46	0.00	0	0
R2048	On	06/05/2021	Bond Future			11.83391	76.81779	11.57243	78.48906		23.77	0.00	0	0
Total R2048 Future												123,406,106.10	1,490	83,216
R2048	On	06/08/2020	Bond Future	10.19	Call			1,182.70000	1.18270	853,990	21.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			7,640.70000	7.64070	8,729,220	21.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			1,200.36000	1.20036	867,780	21.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			7,577.20000	7.57720	8,661,850	21.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			1,165.23000	1.16523	840,370	21.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			7,704.51000	7.70451	8,796,880	21.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Put			969.45000	0.96945	1,233,780	24.55	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call			8,787.69000	8.78769	7,634,790	24.55	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			1,561.79000	1.56179	1,954,360	23.63	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			6,637.39000	6.63739	5,612,730	23.63	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			3,230.60000	3.23060	3,907,480	22.32	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			3,647.91000	3.64791	2,907,560	22.32	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			593.93000	0.59393	763,760	25.87	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			11,252.09000	11.25209	10,004,690	25.87	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			6,662.85000	6.66285	7,686,860	21.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call			1,487.65000	1.48765	1,094,430	21.89	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			1,479.08000	1.47908	1,855,100	23.71	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			6,868.67000	6.86867	5,827,460	23.71	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			3,074.98000	3.07498	3,728,590	22.43	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			3,842.03000	3.84203	3,078,410	22.43	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			4,148.40000	4.14840	4,944,770	21.97	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			2,775.15000	2.77515	2,154,290	21.97	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			14,930.89000	14.93089	16,270,710	21.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			212.34000	0.21234	134,930	21.89	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			17,263.49000	17.26349	18,634,440	21.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			118.98000	0.11898	72,700	21.89	0.00	0	3,000
R2048	On	05/11/2020	Bond Future	11.00	Put			5,884.30000	5.88430	6,698,350	23.18	0.00	0	0
R2048	On	05/11/2020	Bond Future	11.00	Call			4,410.32000	4.41032	3,685,940	23.18	0.00	0	800
R2048	On	05/11/2020	Bond Future	10.00	Put			11,097.31000	11.09731	12,243,030	22.81	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.00	Call			1,894.81000	1.89481	1,502,100	22.81	0.00	0	800
R2048	On	05/11/2020	Bond Future	10.04	Call			1,969.24000	1.96924	1,564,570	22.81	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			10,838.06000	10.83806	11,971,820	22.81	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	05/11/2020	Bond Future	10.02	Call			1,931.79000	1.93179	1,533,120	22.81	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			10,967.18000	10.96718	12,106,940	22.81	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			1,950.46000	1.95046	1,548,790	22.81	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			10,902.49000	10.90249	12,039,250	22.81	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			3,358.20000	3.35820	2,780,160	21.30	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			9,919.91000	9.91991	10,983,270	21.30	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			3,311.72000	3.31172	2,739,610	21.30	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			10,028.34000	10.02834	11,097,630	21.30	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			3,334.91000	3.33491	2,759,840	21.30	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			9,974.01000	9.97401	11,040,340	21.30	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Call			9,691.27000	9.69127	8,625,560	23.86	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Put			4,965.17000	4.96517	5,570,730	23.86	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Call			9,726.64000	9.72664	8,658,840	23.87	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Put			4,942.45000	4.94245	5,545,920	23.87	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Call			9,762.02000	9.76202	8,692,150	23.88	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Put			4,919.83000	4.91983	5,521,230	23.88	0.00	0	0
Total R2048 Option												0.00	0	29,088
Total For R2048												123,406,106.10	1,490	112,304
R208	On	06/08/2020	Bond Future			3.39646	104.55128	3.07128	104.75819		0.43	0.00	0	23,391
R208	On	05/11/2020	Bond Future			2.70182	102.30720	1.82473	102.65142		0.18	0.00	0	0
Total R208 Future												0.00	0	23,391
R208	On	06/08/2020	Bond Future	5.56	Call			1,564.73000	1.56473	1,357,820	0.61	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	0,000	0.61	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			1,570.93000	1.57093	1,364,020	0.61	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			0.00000	0.00000	0,000	0.61	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			1,558.53000	1.55853	1,351,620	0.61	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			0.00000	0.00000	0,000	0.61	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			1,150.65000	1.15065	806,430	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			1,154.50000	1.15450	810,280	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			1,146.80000	1.14680	802,580	0.23	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.23	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	23,391
R209	On	06/08/2020	Bond Future			10.67685	68.96490	10.43293	70.35556		24.82	4,206,858.90	61	63,760
R209	On	05/11/2020	Bond Future			10.85971	66.58163	10.59098	68.07769		24.85	0.00	0	0
R209	On	04/02/2021	Bond Future			11.04771	67.35009	10.75603	68.93516		23.33	0.00	0	0
R209	On	06/05/2021	Bond Future			11.23225	65.04574	10.92800	66.65979		24.46	0.00	0	0
Total R209 Future												4,206,858.90	61	63,760

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/08/2020	Bond Future	5.56	Call			0.08000	0.00008	0,030	24.20	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			39,069.18000	39.06918	40,459,790	24.20	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.08000	0.00008	0,030	24.20	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			38,960.85000	38.96085	40,351,460	24.20	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.08000	0.00008	0,030	24.20	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			39,177.66000	39.17766	40,568,270	24.20	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,029.52000	3.02952	2,437,720	24.02	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			6,436.58000	6.43658	7,340,840	24.02	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,050.92000	3.05092	2,456,110	24.02	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			6,397.26000	6.39726	7,298,510	24.02	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,008.21000	3.00821	2,419,410	24.02	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			6,476.06000	6.47606	7,383,320	24.02	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			3,665.21000	3.66521	3,016,910	22.39	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			7,380.38000	7.38038	8,317,150	22.39	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			3,686.45000	3.68645	3,035,460	22.39	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			7,341.87000	7.34187	8,275,950	22.39	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			3,644.04000	3.64404	2,998,420	22.39	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			7,419.03000	7.41903	8,358,480	22.39	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Call			10,102.95000	10.10295	8,985,710	25.58	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Put			3,582.26000	3.58226	4,079,070	25.58	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Call			10,135.65000	10.13565	9,016,750	25.60	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Put			3,568.60000	3.56860	4,063,750	25.60	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Call			10,070.27000	10.07027	8,954,680	25.56	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Put			3,595.98000	3.59598	4,094,440	25.56	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												4,206,858.90	61	63,760
R210	On	06/08/2020	Bond Future			186.16904	186.16904	185.42389	185.42389			0.00	0	1,929
R210	On	05/11/2020	Bond Future			185.55060	185.55060	185.03800	185.03800			0.00	0	0
R210	On	04/02/2021	Bond Future			187.73414	187.73414	187.41125	187.41125			0.00	0	0
R210	On	06/05/2021	Bond Future			187.36680	187.36680	187.06997	187.06997			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			165.86179	165.86179	166.28375	166.28375			0.00	0	6,744
R212	On	05/11/2020	Bond Future			167.72255	167.72255	168.36670	168.36670			0.00	0	0
R212	On	04/02/2021	Bond Future			167.37522	167.37522	168.20491	168.20491			0.00	0	0
R212	On	06/05/2021	Bond Future			169.49284	169.49284	170.35975	170.35975			0.00	0	0
Total R212 Future												0.00	0	6,744
Total For R212												0.00	0	6,744
R213	On	06/08/2020	Bond Future			9.73054	85.36868	9.42099	87.16381		17.91	3,244,009.84	38	14,246

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	05/11/2020	Bond Future			9.91922	82.77632	9.57813	84.70158		17.88	0.00	0	0
R213	On	04/02/2021	Bond Future			10.11838	83.73128	9.74708	85.76812		16.83	0.00	0	0
R213	On	06/05/2021	Bond Future			10.30736	81.23930	9.91890	83.31247		17.55	0.00	0	0
Total R213 Future												3,244,009.84	38	14,246
R213	On	06/08/2020	Bond Future	9.31	Put			3,146.67000	3.14667	4,156,500	17.51	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,434.50000	2.43450	1,661,340	17.49	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			3,209.68000	3.20968	4,231,650	17.49	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,462.39000	2.46239	1,683,160	17.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			3,178.06000	3.17806	4,193,960	17.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,490.45000	2.49045	1,705,150	17.51	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			3,986.83000	3.98683	4,960,700	17.56	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			4,084.13000	4.08413	3,128,330	17.56	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			3,958.90000	3.95890	4,928,360	17.56	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			4,113.54000	4.11354	3,153,320	17.57	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			3,931.13000	3.93113	4,896,170	17.57	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			4,054.83000	4.05483	3,103,440	17.56	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			3,779.02000	3.77902	2,905,580	16.20	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			5,801.93000	5.80193	6,965,330	16.20	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			3,804.12000	3.80412	2,926,750	16.21	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			5,769.50000	5.76950	6,928,970	16.21	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			3,829.31000	3.82931	2,948,000	16.22	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			5,737.22000	5.73722	6,892,750	16.22	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Call			11,937.21000	11.93721	10,353,560	18.73	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Put			2,096.82000	2.09682	2,586,340	18.73	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Call			11,970.39000	11.97039	10,384,570	18.73	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Put			2,084.18000	2.08418	2,571,530	18.73	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Call			12,003.60000	12.00360	10,415,610	18.73	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Put			2,071.61000	2.07161	2,556,790	18.73	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												3,244,009.84	38	14,246
R214	On	06/08/2020	Bond Future			11.07694	66.09577	10.85393	67.36440		26.70	3,436,980.04	52	22,111
R214	On	05/11/2020	Bond Future			11.26152	63.54402	11.01507	64.91136		26.81	0.00	0	0
R214	On	04/02/2021	Bond Future			11.45523	64.27721	11.18659	65.72882		25.10	0.00	0	0
R214	On	06/05/2021	Bond Future			11.63878	61.79612	11.35846	63.27359		26.41	0.00	0	0
Total R214 Future												3,436,980.04	52	22,111
R214	On	06/08/2020	Bond Future	9.98	Call			1,318.53000	1.31853	980,190	26.08	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			6,705.33000	6.70533	7,635,620	26.08	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			1,334.44000	1.33444	992,940	26.08	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			6,655.62000	6.65562	7,582,750	26.08	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			1,302.74000	1.30274	967,550	26.08	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/08/2020	Bond Future	9.97	Put			6,755.26000	6.75526	7,688,700	26.08	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			2,774.70000	2.77470	2,270,220	25.94	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			7,340.52000	7.34052	8,203,380	25.94	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			2,794.77000	2.79477	2,287,620	25.94	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			7,297.60000	7.29760	8,157,790	25.94	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			2,754.72000	2.75472	2,252,890	25.94	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			7,383.63000	7.38363	8,249,140	25.94	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			3,347.95000	3.34795	2,794,680	24.11	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			8,425.89000	8.42589	9,324,230	24.11	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			3,367.92000	3.36792	2,812,250	24.11	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			8,383.59000	8.38359	9,279,530	24.11	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			3,328.05000	3.32805	2,777,180	24.11	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			8,468.34000	8.46834	9,369,080	24.11	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Call			8,886.11000	8.88611	7,924,740	26.74	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Put			4,330.82000	4.33082	4,846,920	26.74	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Call			8,916.61000	8.91661	7,953,590	26.76	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Put			4,313.88000	4.31388	4,828,330	26.76	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Call			8,855.61000	8.85561	7,895,900	26.72	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Put			4,347.83000	4.34783	4,865,590	26.72	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												3,436,980.04	52	22,111
Total for Bond												1,624,139,176.46	16,248	1,209,507
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

Contract 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 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/08/2020 GOVI			698.63100	698.63100	711.57000	711.57000				0.00	0	1,043
GOVI On 05/11/2020 GOVI			706.37100	706.37100	720.39600	720.39600				0.00	0	0
GOVI On 04/02/2021 GOVI			714.51100	714.51100	729.46200	729.46200				0.00	0	0
GOVI On 06/05/2021 GOVI			723.37300	723.37300	738.63600	738.63600				0.00	0	0
Total GOVI Future										0.00	0	1,043

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	06/08/2020	GOVI	728.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	06/08/2020	GOVI	728.13	Put			165,600.00000	16.56000	294,990,000		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			165,700.00000	16.57000	295,090,000		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			165,500.00000	16.55000	294,890,000		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			174,440.00000	17.44400	314,690,000		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			174,540.00000	17.45400	314,790,000		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			174,340.00000	17.43400	314,590,000		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			214,880.00000	21.48800	364,390,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Put			214,980.00000	21.49800	364,490,000		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			214,780.00000	21.47800	364,290,000		0.00	0	0
GOVI	On	06/05/2021	GOVI	678.67	Call			599,660.00000	59.96600	447,030,000		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			599,560.00000	59.95600	446,930,000		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			599,460.00000	59.94600	446,830,000		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												0.00	0	1,043
Total for GOVI												0.00	0	1,043
AL37	On	06/08/2020	Index Future			725.18800	725.18800	740.45100	740.45100			0.00	0	0
AL37	On	05/11/2020	Index Future			733.22300	733.22300	749.63500	749.63500			0.00	0	0
AL37	On	04/02/2021	Index Future			741.67200	741.67200	759.06800	759.06800			0.00	0	0
AL37	On	06/05/2021	Index Future			750.87100	750.87100	768.61500	768.61500			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			807.31000	807.31000	823.00300	823.00300			0.00	0	0
AL7T	On	05/11/2020	Index Future			816.25500	816.25500	833.21100	833.21100			0.00	0	0
AL7T	On	04/02/2021	Index Future			825.66100	825.66100	843.69600	843.69600			0.00	0	0
AL7T	On	06/05/2021	Index Future			835.90200	835.90200	854.30700	854.30700			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			706.49700	706.49700	719.59100	719.59100			127,169,460.00	18	211

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ALBI	On	05/11/2020	Index Future			714.32500	714.32500	728.51600	728.51600			0.00	0	0
ALBI	On	04/02/2021	Index Future			722.55600	722.55600	737.68400	737.68400			0.00	0	0
ALBI	On	06/05/2021	Index Future			731.51800	731.51800	746.96200	746.96200			0.00	0	0
Total ALBI Future												127,169,460.00	18	211
Total For ALBI												127,169,460.00	18	211
IGOV	On	06/08/2020	Index Future			253.35300	253.35300	253.53200	253.53200			65,871,780.00	26	1,132
IGOV	On	05/11/2020	Index Future			256.22200	256.22200	256.73800	256.73800			0.00	0	47
IGOV	On	04/02/2021	Index Future			259.23600	259.23600	260.03000	260.03000			0.00	0	0
IGOV	On	06/05/2021	Index Future			262.51200	262.51200	263.36100	263.36100			0.00	0	0
Total IGOV Future												65,871,780.00	26	1,179
Total For IGOV												65,871,780.00	26	1,179
Total for Index												193,041,240.00	44	1,390
5Y STN	On	21/12/2021	Interest Rate Swap			91.24000	91.24000	91.15000	91.15000			0.00	0	51
Total 5Y STND Future												0.00	0	51
Total For 5Y STND												0.00	0	51
Total for Interest Rate Swap												0.00	0	51
Total for Derivatives :												1,817,180,416.46	16,292	1,211,991
AA06	On	15/04/2021	Spot Bond				100.40799		100.36752			0.00	0	0
Total AA06 SPOT												0.00	0	0
Total For AA06												0.00	0	0
AA06/JI	On	15/04/2021	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT												0.00	0	0
Total For AA06/JIBAR												0.00	0	0
AA07	On	15/04/2021	Spot Bond			6.21500	103.85529	5.76000	104.23581			889,301,864,000.00	143,089,600	35,772,400
Total AA07 SPOT												889,301,864,000.00	143,089,600	35,772,400
Total For AA07												889,301,864,000.00	143,089,600	35,772,400
AB01/R	On	24/11/2020	Spot Bond			10.00000	105.51700	10.00000	105.49000			0.00	0	0
Total AB01/R186 SPOT												0.00	0	0
Total For AB01/R186												0.00	0	0
AB018L	On	04/09/2020	Spot Bond			11.37000	102.48987	11.37000	102.45892			0.00	0	0
Total AB018U SPOT												0.00	0	0
Total For AB018U												0.00	0	0
AB019L	On	04/09/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB019U SPOT												0.00	0	0
Total For AB019U												0.00	0	0
AB020L	On	03/09/2022	Spot Bond			11.81000	102.68578	11.81000	102.65377			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	53.90076	100.00000	53.78211				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	47.03143	100.00000	46.92677				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB035U SPOT										0.00	0	0
Total For AB035U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.82100				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			4.73000	293.50205	4.75000	293.19163				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF001 On 13/09/2026 Spot Bond				101.74474		101.71532				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003 On 18/07/2024 Spot Bond				101.83230		101.79269				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF007 On 01/12/2030 Spot Bond				99.91972		99.89683				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond				101.76189		101.73114				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond				101.08835		101.03617				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond				100.51664		100.46597				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond				100.66354		100.61200				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN17 On 26/09/2023 Spot Bond				103.46586		103.43923				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN21 On 30/05/2020 Spot Bond				99.97677		99.96142				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2 On 30/05/2022 Spot Bond				100.33035		100.31287				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN21 On 30/05/2024 Spot Bond				100.14589		100.12768				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN22 On 25/05/2027 Spot Bond				100.79533		100.78432				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN23 On 17/10/2020 Spot Bond				100.86040		100.82203				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN24 On 17/10/2024 Spot Bond				102.14878		102.11240				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN25 On 17/10/2029 Spot Bond				103.95757		103.92637				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN26 On 29/08/2021 Spot Bond				100.09543		100.07898				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN27 On 29/08/2023 Spot Bond				99.82500		99.80728				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN28 On 29/08/2025 Spot Bond				100.20555		100.18864				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN29 On 29/08/2028 Spot Bond				98.74799		98.72512				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN30 On 15/11/2021 Spot Bond				100.27407		100.22088				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3:On 15/11/2023 Spot Bond				100.06335		100.00897				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3:On 15/11/2024 Spot Bond				100.18629		100.13200				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3:On 07/02/2022 Spot Bond				100.52039		100.47156				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				99.75673		99.70548				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				100.24443		100.19394				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				100.37127		100.32067				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				100.62051		100.57826				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				100.95225		100.92267				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				100.93026		100.89912				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4:On 16/09/2026 Spot Bond				100.49033		100.45662				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				100.57609		100.54283				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				100.99648		100.95836				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABFN43 SPOT									0.00	0	0
Total For ABFN43									0.00	0	0
ABFN4 On 14/10/2024 Spot Bond				101.01275		100.97424			0.00	0	0
Total ABFN44 SPOT									0.00	0	0
Total For ABFN44									0.00	0	0
ABFN4 On 14/10/2026 Spot Bond				101.02442		100.98565			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				99.85688		99.82785			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				100.22555		100.16354			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				99.88362		99.86044			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				99.52776		99.50096			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			5.85000	154.54272	5.75000	154.47454			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	119.75494	100.00000	119.39875			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			5.57000	139.98560	5.47000	140.10654			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	43.12703	100.00000	43.01832			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			8.55000	128.78522	8.52000	128.84241		3,420,000,000,000.00	400,000,000	200,000,000	
Total ABKI04 SPOT								3,420,000,000,000.00	400,000,000	200,000,000	
Total For ABKI04								3,420,000,000,000.00	400,000,000	200,000,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.64723	100.00000	13.61298		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond				97.43652		97.37304				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.04000	209.89052	4.06000	209.76632				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			4.75000	132.20449	4.72000	132.31896				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			5.06000	172.28633	5.13000	171.38451				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			5.10500	202.47337	5.10500	202.38305				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			7.05500	103.56287	6.60000	104.68852				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			9.07000	111.48095	8.64500	113.64376				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			5.71500	101.88244	5.26000	102.24222				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			9.61500	108.75539	9.19000	110.84583				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			5.54500	104.47595	5.09000	104.85437				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS13 On 14/05/2022 Spot Bond			6.42000	106.25625	5.96500	107.10319				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			5.77000	101.94263	5.31500	102.13650				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			5.87500	109.19801	5.42000	110.27245			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			8.06500	110.56753	7.64000	112.52894			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			8.41500	112.56695	7.99000	115.07611			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			6.29500	112.14702	5.84000	113.57679			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			4.76500	99.93477	4.31000	99.92921		920,134,842,000.00		193,102,800	48,275,700
Total ABS6 SPOT								920,134,842,000.00		193,102,800	48,275,700
Total For ABS6								920,134,842,000.00		193,102,800	48,275,700
ABS7 On 11/09/2026 Spot Bond			8.76500	101.98490	8.34000	104.01310		35,379,677,080,000.00		4,036,472,000	851,349,800
Total ABS7 SPOT								15,379,677,080,000.00		4,036,472,000	851,349,800
Total For ABS7								15,379,677,080,000.00		4,036,472,000	851,349,800
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.98259	100.00000	10.95842		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			3.76000	302.51440	3.78000	302.20097		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			2.85000	165.37433	2.75000	165.57819		0.00		0	0
Total ABS14 SPOT								0.00		0	0
Total For ABS14								0.00		0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ABT01U SPOT								0.00		0	0
Total For ABT01U								0.00		0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ABT02U SPOT								0.00		0	0
Total For ABT02U								0.00		0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			10.51500	105.47753	10.09000	106.86617				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08E On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.82100				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				101.63748		101.60564				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09E On 20/12/2025 Spot Bond				101.60046		101.56918				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				275.42169		275.42169				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12E On 20/09/2021 Spot Bond				275.54806		275.54806				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12C On 20/09/2021 Spot Bond				101.55440		101.52381				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.82100				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14E On 20/12/2021 Spot Bond				101.55998		101.52930				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18E On 20/09/2022 Spot Bond				100.86218		100.83062				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond				101.69998		101.67028				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond				101.59136		101.56022				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond				101.59700		101.56577				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				101.59700		101.56577				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				101.62850		101.59681				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				101.62850		101.59681				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				184.98913		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				187.28282		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				100.61506		100.57798				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond				101.53775		101.50741				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				100.62168		100.57507				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				101.53032		101.50009				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond				101.50253		101.47272				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				102.10887		102.08095				0.00	148,000,000	74,000,000
Total AECI01 SPOT										0.00	148,000,000	74,000,000
Total For AECI01										0.00	148,000,000	74,000,000
AECI02 On 11/09/2023 Spot Bond				103.48516		103.45991				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				100.13419		100.02056				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				100.13500		100.02124				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				99.96661		99.94627				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				97.82642		97.77623				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				93.52523		93.44601				0.00	0	0
Total AGL03 SPOT										0.00	0	0
Total For AGL03										0.00	0	0
AGT01 On 10/10/2023 Spot Bond				99.27157		99.22065				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond				96.46119		96.42563				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AGT03 On 05/06/2025 Spot Bond				93.07313		93.01852				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				100.71615		100.67391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond				100.53574		100.49355				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				100.62703		100.58242				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				100.70113		100.65930				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				100.69611		100.65441				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				100.75131		100.70814				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				100.80648		100.76182				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				100.98674		100.93723				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				101.04173		100.99074				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				100.39601		100.28302				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond				100.13730		100.02319				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			7.09500	110.45700	6.64000	111.80699				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				100.14212		100.02727				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C On 21/08/2023 Spot Bond				100.14854		100.03270				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				100.19329		100.07053				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				100.55257		100.43972				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				100.69377		100.58136				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				100.14205		100.02720				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				100.14846		100.03262				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				100.19310		100.07034				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	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,741
Total AHY2U SPOT										0.00	0	4,160,827,741
Total For AHY2U										0.00	0	4,160,827,741
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		239,285,321,400,000.00		2,392,853,214	1,196,426,607	
Total AIG2U SPOT								19,285,321,400,000.00		2,392,853,214	1,196,426,607	
Total For AIG2U								19,285,321,400,000.00		2,392,853,214	1,196,426,607	
AIR02 On 30/04/2023 Spot Bond			7.17500	112.55193	6.72000	113.80892				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0
AIR04 On 29/05/2024 Spot Bond			6.74500	108.61604	6.29000	110.26959			428,029,606,000.00	63,458,800	1,489,800
Total AIR04 SPOT									428,029,606,000.00	63,458,800	1,489,800
Total For AIR04									428,029,606,000.00	63,458,800	1,489,800
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			11.32000	92.16063	11.03500	93.74162			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			5.49000	170.48872	5.56000	169.61648			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIRS1U SPOT									0.00	0	0
Total For AIRS1U									0.00	0	0
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIRT1U SPOT									0.00	0	0
Total For AIRT1U									0.00	0	0
APF04 On 21/10/2021 Spot Bond				100.76363		100.71919			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				100.22018		100.20861			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond				100.48204		100.46849			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				101.46632		101.43455			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				100.22234		100.17680			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				100.68929		100.64407			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond				101.88099		101.85133				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				101.65481		101.62584				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS433U SPOT										0.00	0	0
Total For AS433U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			5.35500	220.13244	5.35500	220.03275				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			5.37000	197.10441	5.37000	197.01506				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	0.00000				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				101.75977		101.72611				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				101.48024		101.45076				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08L On 20/06/2020 Spot Bond				101.67405		101.64505				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08L On 03/09/2020 Spot Bond				100.28631		100.26333				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08L On 01/10/2020 Spot Bond				107.39909		108.21790				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09L On 16/10/2020 Spot Bond				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 ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond				100.73439		100.69075				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				100.38198		100.32902				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				97.08268		97.10562				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond				99.90515		99.88153				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				101.92024		101.89185				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				100.00000		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				101.99843		101.96121				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				101.97994		101.94300				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond				100.00000		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			3.58000	163.43953	3.48000	163.63677				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				100.00000		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				101.72053		101.69329				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond				100.00000		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				94.00784		94.04804				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				100.50753		100.45871				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				100.51689		100.46645				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			3.62500	163.32124	3.52500	163.51808				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				50.16202		49.92444				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				99.90194		99.87779				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN152 On 31/03/2028 Spot Bond			5.70000	164.90773	5.77000	164.04677				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond				100.44809		100.39455				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16: On 19/08/2021 Spot Bond				100.21334		100.15697				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				100.00000		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				100.00000		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				102.08054		102.04991				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				100.00000		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				100.00000		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				100.00000		100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond				101.72484		101.69170				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				101.78750		101.75833				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				101.39922		101.36462				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			5.46000	95.73805	5.45000	95.82096				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				101.44328		101.41435				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond				101.45848		101.42932				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				101.55122		101.52047				0.00	0	150,000,000
Total ASN204 SPOT										0.00	0	150,000,000
Total For ASN204										0.00	0	150,000,000
ASN20: On 24/08/2021 Spot Bond				100.03838		100.02056				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				100.04314		100.02276				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				99.98581		99.96911				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				99.96914		99.95001				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				99.97180		99.95401				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond				101.72114		101.68805				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				101.45255		101.42348				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				100.30148		100.24606				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				100.19032		100.13323				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				100.14180		100.02699				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 13/09/2025 Spot Bond				101.89545		101.86398				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 26/09/2023 Spot Bond				101.45256		101.42101				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN291 On 20/12/2023 Spot Bond				101.52664		101.49646				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN300 On 20/12/2023 Spot Bond				101.83213		101.79739				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN310 On 20/01/2021 Spot Bond				101.65806		101.62966				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN315 On 31/03/2029 Spot Bond			5.14500	91.58693	5.16500	91.40247				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			5.48500	85.42634	5.48500	85.38750				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond				101.46880		101.43949				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond				101.61550		101.58399				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond				100.38639		100.33316				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN333 On 20/06/2024 Spot Bond				101.47658		101.44715				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN335 On 31/01/2038 Spot Bond			5.57000	94.35853	5.56000	94.43957				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN34 On 20/06/2024 Spot Bond				101.54512		101.51467				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN34 On 12/02/2021 Spot Bond				100.48039		100.42905				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN34 On 12/02/2021 Spot Bond				100.48039		100.42905				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN34 On 20/06/2024 Spot Bond				101.44323		101.41430				0.00	25,600,000	256,400,000
Total ASN346 SPOT										0.00	25,600,000	256,400,000
Total For ASN346										0.00	25,600,000	256,400,000
ASN35 On 20/06/2024 Spot Bond				101.50887		101.47864				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN35 On 20/06/2024 Spot Bond				101.49882		101.46905				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN35 On 20/06/2024 Spot Bond				101.49882		101.46905				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36 On 30/08/2024 Spot Bond				99.92252		99.90013				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36 On 20/06/2024 Spot Bond				101.71177		101.67883				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37 On 20/12/2024 Spot Bond				101.47841		101.44895				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37 On 20/12/2024 Spot Bond				101.51731		101.48727				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN38 On 29/10/2021 Spot Bond				100.59427		100.54717				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN38: On 15/03/2021 Spot Bond				101.76081		101.73030				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN38: On 15/03/2021 Spot Bond				101.76081		101.73030				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38: On 20/12/2022 Spot Bond				101.69516		101.66247				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38: On 20/12/2024 Spot Bond				101.48767		101.45807				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN39: On 20/11/2020 Spot Bond				100.17878		100.12330				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN39: On 17/12/2025 Spot Bond				101.73470		101.70433				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN40: On 20/12/2024 Spot Bond				101.48026		101.45077				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN41: On 20/12/2024 Spot Bond				101.66544		101.63319				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN41: On 05/12/2020 Spot Bond				99.86523		99.84004				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN42: On 29/10/2020 Spot Bond				100.60941		100.56177				0.00	0	0
Total ASN420 SPOT										0.00	0	0
Total For ASN420										0.00	0	0
ASN42: On 20/12/2024 Spot Bond				102.06124		102.02769				0.00	0	0
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
ASN75: On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond				100.20512		100.18165				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			6.34500	101.40219	5.89000	101.62120			16,423,398,000.00	2,588,400	1,000,000,000	
Total BAW19 SPOT									16,423,398,000.00	2,588,400	1,000,000,000	
Total For BAW19									16,423,398,000.00	2,588,400	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			6.17500	106.91137	5.72000	107.70147			142,259,650,000.00	23,038,000	0	
Total BAW21 SPOT									142,259,650,000.00	23,038,000	0	
Total For BAW21									142,259,650,000.00	23,038,000	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	101.58440	9.30000	101.55930			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				102.31691		102.28921			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total BAW26U SPOT									0.00	0	0	
Total For BAW26U									0.00	0	0	
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total BAW27U SPOT									0.00	0	0	
Total For BAW27U									0.00	0	0	
BAW28 On 06/06/2022 Spot Bond				100.66588		102.83239			0.00	0	0	
Total BAW28 SPOT									0.00	0	0	
Total For BAW28									0.00	0	0	
BAW29 On 22/02/2023 Spot Bond				100.02446		100.06421			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				99.87405		99.84982			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				101.24940		101.21742			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			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAW32U SPOT										0.00	0	0
Total For BAW32U										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond				104.94389		104.90529				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				101.95392		101.91549				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			9.34000	105.28401	8.88500	105.30283				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				101.81444		101.77202				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				101.70614		101.66565				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond				102.87755		102.84638				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				101.72158		101.68081				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				101.91539		101.87801				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				101.70621		101.66572				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			8.94500	107.27390	8.49000	108.42482				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				101.60574		101.56703				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				101.60574		101.56703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond				101.60574		101.56703				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			11.12500	106.30795	10.70000	108.14228				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond				102.92190		102.73956				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 01/07/2024 Spot Bond				104.50720		104.14425				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA74 On 01/07/2022 Spot Bond				103.06070		102.85870				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond				103.06077		102.85877				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				103.25522		103.03289				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				101.76025		101.71879				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				100.74447		100.70342				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				103.26763		103.22468				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				102.26194		102.21155				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond				101.95343		101.90854				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond				101.99117		101.94558				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond				101.99117		101.94558				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond				101.99117		101.94558				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB15 On 30/09/2024 Spot Bond				102.03001		101.98374				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB16 On 30/09/2022 Spot Bond				101.99181		101.94623				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond				101.99181		101.94623				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond				105.86624		105.82148				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD19 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6I On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond				99.97407		99.95974				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				100.41903		100.36710				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				100.35188		100.30077				0.00	60,000,000,000	10,000,000,000
Total BCJ15 SPOT										0.00	60,000,000,000	10,000,000,000
Total For BCJ15										0.00	60,000,000,000	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond				101.76908		101.74264				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			8.07000	101.13961	7.64500	103.60793				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	9.00537	100.00000	8.98544				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX21 On 05/08/2033 Spot Bond				100.49347		100.44286				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				100.36864		100.34386				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				101.24203		101.20902				0.00	0	0
Total BDX32 SPOT										0.00	0	0
Total For BDX32										0.00	0	0
BG1A7I On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			7.44500	103.56996	6.99000	103.67716				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0
BGL06 On 04/09/2020 Spot Bond				100.46392		100.44067				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			7.74500	111.01227	7.29000	111.97755				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				99.86048		99.83198				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			7.44500	103.07202	6.99000	103.20957				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond				102.79041		102.74037				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			7.64500	104.99385	7.19000	105.39438				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				103.40504		103.34937				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			7.12500	108.46184	6.67000	108.99443				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				103.75636		103.70724				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				105.80073		105.77098				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				100.04048		100.02158				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				100.48878		100.42997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond				104.03683		104.00386				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				100.31882		100.27752				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				103.84652		103.70477				0.00	0	2,770,000,000
Total BGT01 SPOT										0.00	0	2,770,000,000
Total For BGT01										0.00	0	2,770,000,000
BID07 On 30/06/2020 Spot Bond				101.31305		101.28070				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				101.81894		101.78637				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				100.36277		100.30940				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				100.28373		100.22975				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			6.48500	109.84396	6.03000	111.31227				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				101.71995		101.69154				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				101.68861		101.65973				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				99.36038		99.31384				0.00	0	0
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond				97.63279		97.57841				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond				100.63253		100.58238				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				101.17653		101.13462				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				100.15160		100.03527				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BNPP0 On 05/01/2025 Spot Bond				101.44185		101.40099				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BNPP0 On 03/01/2025 Spot Bond				57.00000		57.00000				0.00	0	0
Total BNPP06 SPOT										0.00	0	0
Total For BNPP06										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond				101.63554		101.60618				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond				101.33565		101.30756				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond				100.73419		100.69189				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1 On 09/10/2023 Spot Bond				101.65277		101.61739				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1 On 23/07/2020 Spot Bond				100.59663		100.55507				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1 On 19/11/2020 Spot Bond				100.20807		100.15476				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF1 On 19/11/2022 Spot Bond				100.21944		100.16519				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF2(On 19/11/2024 Spot Bond				100.20039		100.14560				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF2(On 26/02/2023 Spot Bond				100.01301		99.99985				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BS2A1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ21(On 27/03/2021 Spot Bond				101.68331		101.65045				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ2(On 10/11/2021 Spot Bond				100.39488		100.34112				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total BX163U SPOT									0.00	0	0
Total For BX163U									0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BX164U SPOT									0.00	0	0
Total For BX164U									0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYA68U SPOT									0.00	0	0
Total For BYA68U									0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL24 On 02/11/2020 Spot Bond				101.11922		101.07144			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			5.36500	105.84112	4.91000	106.25869			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				99.31124		99.19569			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				98.98863		98.93789			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			7.46500	119.13698	7.04000	120.36995			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.04500	113.83434	8.62000	115.30908		1,735,124,058,000.00	191,832,400	345,182,900	
Total CCT02 SPOT								1,735,124,058,000.00	191,832,400	345,182,900	
Total For CCT02								1,735,124,058,000.00	191,832,400	345,182,900	
CCT03 On 15/03/2025 Spot Bond			8.83500	111.12550	8.41000	112.84374		95,431,641,240,000.00	10,801,544,000	2,269,672,000	
Total CCT03 SPOT								95,431,641,240,000.00	10,801,544,000	2,269,672,000	
Total For CCT03								95,431,641,240,000.00	10,801,544,000	2,269,672,000	
CCT04 On 17/07/2027 Spot Bond			9.84500	105.27441	9.42000	107.44457		14,828,237,743,000.00	1,506,169,400	686,897,700	
Total CCT04 SPOT								14,828,237,743,000.00	1,506,169,400	686,897,700	
Total For CCT04								14,828,237,743,000.00	1,506,169,400	686,897,700	
CGR14 On 25/11/2020 Spot Bond			10.00000	105.72810	10.00000	105.82050		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond				101.75619		101.71183				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				101.30314		101.24462				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR29 On 08/02/2021 Spot Bond				100.96492		100.90709				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				100.91951		100.87076				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				101.79570		101.76043				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				100.41641		100.35733				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				101.78330		101.74643				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				100.65840		100.60229				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				100.53679		100.47865				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				101.50446		101.46237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond				100.68602		100.63433				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				99.97898		99.95582				0.00	0	0
Total CGR46 SPOT										0.00	0	0
Total For CGR46										0.00	0	0
CGR47 On 28/02/2025 Spot Bond				99.97728		99.95264				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 21/11/2046 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 CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC2U SPOT									0.00	0	0
Total For CLC2U									0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	104.06343	10.11000	104.03523			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	157.12099	3.14000	157.05916			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.55000	155.68911	3.45000	155.82150			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.82100			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.82100			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.82100			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN315 On 20/03/2023 Spot Bond			8.85500	104.79225	8.40000	105.91063			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN317 On 20/03/2023 Spot Bond				101.72493		101.69179			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0
CLN345 On 20/12/2023 Spot Bond				101.06259		101.02876			0.00	0	0
Total CLN345 SPOT									0.00	0	0
Total For CLN345									0.00	0	0
CLN362 On 20/03/2024 Spot Bond			7.51500	111.83420	7.06000	113.40357		89,304,015,528,000.00	11,883,435,200	2,970,858,800	
Total CLN362 SPOT								19,304,015,528,000.00	11,883,435,200	2,970,858,800	
Total For CLN362								19,304,015,528,000.00	11,883,435,200	2,970,858,800	
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN364 On 20/03/2024 Spot Bond			9.65500	112.76822	9.20000	114.27154				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN365 On 06/08/2023 Spot Bond				100.58145		100.52536				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN366 On 26/07/2022 Spot Bond				100.64924		100.60170				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN370 On 20/03/2024 Spot Bond				108.94336		108.92829				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN371 On 20/03/2021 Spot Bond			6.34000	104.57772	5.88500	104.92754				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN376 On 20/03/2024 Spot Bond			10.98000	100.60516	10.98000	100.57594				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN379 On 20/09/2024 Spot Bond			11.00000	101.99839	11.00000	101.96871				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN380 On 20/03/2021 Spot Bond				100.59048		100.55766				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			9.44500	111.19968	8.99000	112.86180				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond				101.86525		101.83001				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond				101.51726		101.48722				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond				100.69222		100.64321				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN394 On 20/09/2022 Spot Bond				101.52661		101.49644				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN397 On 20/06/2020 Spot Bond				102.12345		102.08510				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				100.32565		100.27087				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				100.32390		100.26926				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				101.52653		101.49636				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				100.50791		99.68658				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				101.53579		101.50548				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				99.70794		99.06487				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				101.45651		101.17480				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				101.80624		101.77407				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				101.02385		100.97856				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				101.91027		101.87958				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413 On 20/09/2020 Spot Bond				101.77645		101.74255				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415 On 18/07/2020 Spot Bond				100.97145		100.92235				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond				101.71127		101.67690				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond				101.86898		101.83370				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 20/12/2020 Spot Bond				102.15889		101.74999				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond				100.88296		100.82743				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond				100.95900		100.95900				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond				101.77400		101.77400				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond				102.31500		102.31500				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond				102.35077		102.31904				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond				101.33200		101.33200				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond				102.25713		102.21603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				156.40000		156.40000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				102.81200		102.81200				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				103.12700		103.12700				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				102.17200		102.17200				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				157.43000		157.43000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				101.69320		101.66054				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43(On 20/12/2020 Spot Bond				101.60990		101.57848				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN43(On 03/02/2021 Spot Bond				100.87049		100.82087				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN44(On 20/03/2021 Spot Bond				159.47000		159.47000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN44(On 24/05/2021 Spot Bond			6.24000	104.92820	5.78500	105.36039				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN45(On 31/01/2022 Spot Bond			3.55000	163.51844	3.45000	163.71595				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN45(On 31/01/2025 Spot Bond			7.00000	119.98877	6.97000	120.08319				0.00	0	0

Contract 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
CLN453 On 31/01/2025 Spot Bond			7.24000	118.76413	7.21000	118.85662				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond				101.92833		101.89215				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond				100.24823		100.19206				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond				100.46879		100.44961				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond				100.75800		100.73961				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN460 On 15/02/2022 Spot Bond				95.50203		95.43586				0.00	0	7,000,000,000
Total CLN461 SPOT										0.00	0	7,000,000,000
Total For CLN461										0.00	0	7,000,000,000
CLN461 On 13/03/2022 Spot Bond			6.94500	107.17981	6.49000	107.94800				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN464 On 14/03/2022 Spot Bond				101.86890		101.83686				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN465 On 28/03/2022 Spot Bond				101.45045		101.41538				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond				102.17363		102.14079				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond				100.23605		100.17688				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond				102.64301		102.60527				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond				101.71169		101.67875				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	36.06930	100.00000	35.98903				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 20/05/2021 Spot Bond				100.69469		100.63694				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond				101.14661		101.09083				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond				100.91624		100.89416				0.00	0	260,000,000
Total CLN484 SPOT										0.00	0	260,000,000
Total For CLN484										0.00	0	260,000,000
CLN484 On 02/12/2021 Spot Bond			6.44000	104.42631	5.98500	105.07974				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond				101.97637		101.94584				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 23/06/2021 Spot Bond			9.94500	110.77761	9.49000	111.59834				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			6.74500	107.78053	6.29000	108.70066				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2022 Spot Bond				102.16613		102.13344				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 20/06/2022 Spot Bond				101.71002		101.67711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 29/08/2020 Spot Bond				99.97066		99.95234				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			7.14500	112.88366	6.69000	114.63824				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				101.96748		101.94756				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				100.19008		100.13303				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				101.05394		101.01600				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				101.13592		101.09492				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				101.17658		101.13463				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				101.17658		101.13463				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				100.65517		100.61098				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				102.07937		102.04676				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				101.11838		101.07780				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond				93.68683		93.62576				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN511 On 15/09/2022 Spot Bond			9.96000	101.94685	9.96000	101.91992				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN516 On 30/10/2022 Spot Bond			10.01000	100.72316	10.01000	100.69628				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN517 On 25/11/2022 Spot Bond				100.03335		100.01796				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN518 On 30/06/2022 Spot Bond			9.60000	104.19208	9.60000	104.17425				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN519 On 12/03/2023 Spot Bond				101.86006		101.82991				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN520 On 17/09/2020 Spot Bond				101.68636		101.65667				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond				99.99982		99.98354				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond				100.34192		100.28810				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	101.94968	9.20000	101.92477				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond				100.65966		100.61534				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond				101.28513		101.23984				0.00	0	170,000,000
Total CLN526 SPOT										0.00	0	170,000,000
Total For CLN526										0.00	0	170,000,000
CLN526 On 21/02/2024 Spot Bond				101.96834		101.85713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond				101.34031		101.32613				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond				101.43077		101.41231				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond				101.78336		101.75424				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond				101.86006		101.82991				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond				101.61929		101.58773				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond				100.78138		100.73739				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			9.29500	107.90914	8.87000	109.65469				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond				99.02950		98.98224				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/01/2023 Spot Bond				100.60996		100.56376				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 17/01/2024 Spot Bond				100.92592		100.88099				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond				111.49400		109.49200				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				99.92129		99.89864				0.00	85,640,970,000	14,273,495,000

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 CLN542 SPOT										0.00	85,640,970,000	14,273,495,000
Total For CLN542										0.00	85,640,970,000	14,273,495,000
CLN542 On 17/01/2024 Spot Bond				100.90968		100.86516				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			8.76500	108.54811	8.34000	110.63445				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			8.81500	106.44997	8.39000	108.13924				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			8.90500	105.74029	8.48000	107.60391				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			5.00000	5.00000	5.00000	106.23420				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				286.81617		286.94487				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 20/03/2024 Spot Bond				98.81318		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				99.07060		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				102.53598		102.50417				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond				100.31460		100.25810				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				100.36287		100.30960				0.00	0	210,000,000
Total CLN557 SPOT										0.00	0	210,000,000
Total For CLN557										0.00	0	210,000,000
CLN557 On 24/11/2024 Spot Bond				100.03112		100.01681				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN555 On 17/01/2024 Spot Bond				101.00705		100.96010				0.00	8,000,000,000	4,000,000,000
Total CLN559 SPOT										0.00	8,000,000,000	4,000,000,000
Total For CLN559										0.00	8,000,000,000	4,000,000,000
CLN560 On 20/12/2023 Spot Bond				143.38300		142.98000				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond				100.39037		100.33688				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.19000	100.28146	10.19000	100.25438				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			8.76500	106.35753	8.34000	108.23536				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond				100.44250		100.38924				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond				100.13480		100.02106				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN566 On 17/01/2024 Spot Bond				102.44221		102.39815				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond				99.87211		99.84665				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				100.37531		100.32275				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				100.36899		100.31327				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				100.94768		100.89313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			8.99500	104.57543	8.57000	106.42148				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond				100.37497		100.32091				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond				101.18071		101.12674				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond				100.37660		100.32396				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond				101.79021		101.75928				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond				98.30700		98.30700				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond				101.73028		101.69706				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond				100.75613		100.71281				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond				101.35369		101.31787				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				100.38200		100.32904				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				99.92599		99.90428				0.00	165,000,000,000	27,500,000,000
Total CLN582 SPOT										0.00	165,000,000,000	27,500,000,000
Total For CLN582										0.00	165,000,000,000	27,500,000,000
CLN582 On 16/09/2025 Spot Bond				102.01373		101.97970				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond				100.70113		100.65930				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				99.92795		99.90664				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				102.66445		102.63276				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				101.93378		101.90407				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				101.68227		101.65287				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				101.75212		101.72125				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				101.98824		101.95457				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				104.01942		103.99677				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			5.22000	102.04688	5.19000	102.13360				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				100.03059		100.01655				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				101.39282		101.36000				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				100.03059		100.01655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	100.07304	9.16000	100.04869				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				101.30146		101.26661				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				101.82299		101.79471				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				101.75212		101.72125				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				101.75212		101.72125				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				101.97101		101.94595				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	102.66859	8.74500	102.64445				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN603 On 05/08/2024 Spot Bond				100.45782		100.40880				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN604 On 12/08/2022 Spot Bond				100.35091		100.29844				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN605 On 14/04/2026 Spot Bond				101.26165		101.21735				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN606 On 17/01/2024 Spot Bond				100.82844		100.78595				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN607 On 22/08/2024 Spot Bond				100.02654		100.06585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN608 On 30/04/2023 Spot Bond			9.32000	100.67426	9.32000	100.64921				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN609 On 02/03/2028 Spot Bond				100.00000		100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 23/07/2022 Spot Bond				100.67024		100.62654				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN610 On 14/04/2026 Spot Bond				101.25585		101.21168				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN611 On 07/03/2025 Spot Bond				101.92025		101.89186				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN612 On 22/08/2022 Spot Bond				100.02388		100.06376				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN613 On 30/11/2021 Spot Bond				99.92591		99.90419				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN614 On 30/09/2020 Spot Bond				101.23995		101.20812				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				101.83209		101.79737				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				101.60990		101.57848				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				101.68405		101.65153				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				99.92793		99.90662				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN620 On 28/10/2024 Spot Bond				100.58502		100.53924				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN621 On 28/10/2022 Spot Bond				100.58351		100.53778				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN622 On 28/04/2021 Spot Bond				100.55214		100.50749				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN623 On 20/12/2024 Spot Bond				101.88750		101.85193				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN624 On 25/01/2023 Spot Bond				100.61781		100.57134				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN625 On 25/01/2023 Spot Bond			7.01500	107.76910	6.56000	108.87824				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN626 On 19/08/2025 Spot Bond				100.23162		100.17299				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN627 On 31/07/2034 Spot Bond				100.63594		100.58571				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			12.15500	83.52744	11.93000	84.79570				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				100.17903		100.12350				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			9.46500	102.67220	9.04000	104.39042				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				100.23098		100.17243				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN631 On 21/05/2021 Spot Bond				100.13579		100.02192				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN632 On 09/10/2034 Spot Bond				101.39642		101.35378				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN633 On 09/05/2022 Spot Bond				100.37783		100.32513				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN634 On 19/08/2025 Spot Bond				100.24311		100.18307				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN635 On 21/11/2024 Spot Bond				100.13719		100.02309				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN636 On 19/08/2025 Spot Bond				100.23034		100.17187				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN637 On 19/02/2021 Spot Bond				100.22285		100.16531				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN638 On 12/08/2022 Spot Bond				100.34486		100.29279				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN639 On 19/08/2025 Spot Bond				100.24311		100.18307				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN640 On 17/10/2023 Spot Bond				100.75040		100.70986				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN643 On 21/11/2024 Spot Bond				100.13767		100.02349				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN644 On 18/12/2024 Spot Bond				101.73111		101.70055				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN645 SPOT										0.00	0	0
Total For CLN645										0.00	0	0
CLN645 On 29/01/2022 Spot Bond				100.59787		100.55063				0.00	0	0
Total CLN646 SPOT										0.00	0	0
Total For CLN646										0.00	0	0
CLN646 On 18/12/2024 Spot Bond				101.73302		101.70243				0.00	0	0
Total CLN647 SPOT										0.00	0	0
Total For CLN647										0.00	0	0
CLN647 On 19/08/2025 Spot Bond				100.23034		100.17187				0.00	0	0
Total CLN648 SPOT										0.00	0	0
Total For CLN648										0.00	0	0
CLN648 On 31/05/2026 Spot Bond				99.92378		99.90168				0.00	0	0
Total CLN649 SPOT										0.00	0	0
Total For CLN649										0.00	0	0
CLN649 On 19/08/2025 Spot Bond				100.23034		100.17187				0.00	0	0
Total CLN650 SPOT										0.00	0	0
Total For CLN650										0.00	0	0
CLN650 On 19/11/2022 Spot Bond				100.20247		100.14742				0.00	0	0
Total CLN651 SPOT										0.00	0	0
Total For CLN651										0.00	0	0
CLN651 On 19/08/2025 Spot Bond				100.23034		100.17187				0.00	1,160,000,000	580,000,000
Total CLN652 SPOT										0.00	1,160,000,000	580,000,000
Total For CLN652										0.00	1,160,000,000	580,000,000
CLN652 On 18/02/2021 Spot Bond				100.21859		100.16526				0.00	0	0
Total CLN653 SPOT										0.00	0	0
Total For CLN653										0.00	0	0
CLN653 On 02/04/2026 Spot Bond				101.49552		101.45710				0.00	0	0
Total CLN654 SPOT										0.00	0	0
Total For CLN654										0.00	0	0
CLN654 On 22/03/2030 Spot Bond				102.40201		102.36279				0.00	0	0
Total CLN655 SPOT										0.00	0	0
Total For CLN655										0.00	0	0
CLN655 On 20/06/2025 Spot Bond				102.07502		102.04128				0.00	0	0
Total CLN656 SPOT										0.00	0	0
Total For CLN656										0.00	0	0
CLN656 On 13/10/2026 Spot Bond				101.35069		101.30471				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN657 SPOT										0.00	0	0
Total For CLN657										0.00	0	0
CLN657 On 20/06/2025 Spot Bond				101.83856		101.80789				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										0.00	0	0
CLN658 On 20/06/2023 Spot Bond				101.44573		101.41498				0.00	0	0
Total CLN659 SPOT										0.00	0	0
Total For CLN659										0.00	0	0
CLN659 On 20/12/2023 Spot Bond				101.48391		101.45253				0.00	0	0
Total CLN660 SPOT										0.00	0	0
Total For CLN660										0.00	0	0
CLN660 On 20/06/2023 Spot Bond				83.91800		83.52600				0.00	0	0
Total CLN661 SPOT										0.00	0	0
Total For CLN661										0.00	0	0
CLN661 On 20/12/2023 Spot Bond				101.65284		101.61717				0.00	0	0
Total CLN662 SPOT										0.00	0	0
Total For CLN662										0.00	0	0
CLN662 On 20/12/2024 Spot Bond				77.79100		75.95900				0.00	0	0
Total CLN663 SPOT										0.00	0	0
Total For CLN663										0.00	0	0
CLN663 On 20/12/2023 Spot Bond				92.70400		91.17300				0.00	0	0
Total CLN664 SPOT										0.00	0	0
Total For CLN664										0.00	0	0
CLN664 On 27/02/2023 Spot Bond				99.99974		99.98160				0.00	0	0
Total CLN665 SPOT										0.00	0	0
Total For CLN665										0.00	0	0
CLN665 On 02/04/2026 Spot Bond				100.77927		100.74152				0.00	0	0
Total CLN666 SPOT										0.00	0	0
Total For CLN666										0.00	0	0
CLN666 On 19/08/2025 Spot Bond				100.25840		100.19648				0.00	0	0
Total CLN667 SPOT										0.00	0	0
Total For CLN667										0.00	0	0
CLN667 On 02/05/2023 Spot Bond				100.83520		100.77636				0.00	0	0
Total CLN668 SPOT										0.00	0	0
Total For CLN668										0.00	0	0
CLN668 On 18/09/2024 Spot Bond				100.43552		100.40214				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CLN669 SPOT									0.00	0	0
Total For CLN669									0.00	0	0
CLN67(On 27/02/2023 Spot Bond				99.99977		99.98238			0.00	0	0
Total CLN670 SPOT									0.00	0	0
Total For CLN670									0.00	0	0
CLN67 On 19/08/2025 Spot Bond				100.51863		100.45816			0.00	0	0
Total CLN671 SPOT									0.00	0	0
Total For CLN671									0.00	0	0
CLN67(On 09/03/2022 Spot Bond				100.36121		100.33305			0.00	0	0
Total CLN672 SPOT									0.00	0	0
Total For CLN672									0.00	0	0
CLN67(On 31/01/2025 Spot Bond				102.71269	5.76000	126.49347			0.00	0	0
Total CLN673 SPOT									0.00	0	0
Total For CLN673									0.00	0	0
CLN67(On 31/01/2025 Spot Bond				102.71336	5.76000	126.49347			0.00	0	0
Total CLN674 SPOT									0.00	0	0
Total For CLN674									0.00	0	0
CLN67(On 18/06/2021 Spot Bond				100.10936	100.00000	100.00000			0.00	0	10,000,000,000
Total CLN675 SPOT									0.00	0	10,000,000,000
Total For CLN675									0.00	0	10,000,000,000
CLN81 On 18/04/2028 Spot Bond			8.07000	101.13961	7.64500	103.60793			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF1(On 20/06/2020 Spot Bond				101.54505		101.51460			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF1(On 17/08/2021 Spot Bond				100.24648		100.19051			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			8.44500	109.56115	7.99000	110.81215			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			6.43000	105.31964	5.97500	105.67443		42,736,352,000.00	6,646,400	1,661,600	
Total COJ07 SPOT								42,736,352,000.00	6,646,400	1,661,600	
Total For COJ07								42,736,352,000.00	6,646,400	1,661,600	
COJ08 On 22/06/2026 Spot Bond			9.46500	113.93008	9.04000	115.96674		96,533,671,296,000.00	10,199,014,400	2,327,375,300	

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 COJ08 SPOT									16,533,671,296,000.00	10,199,014,400	2,327,375,300
Total For COJ08									16,533,671,296,000.00	10,199,014,400	2,327,375,300
COJG0 On 09/06/2024 Spot Bond			6.92500	116.01402	6.47000	117.69638			102,156,935,200,000.00	14,751,904,000	2,986,101,600
Total COJG01 SPOT									12,156,935,200,000.00	14,751,904,000	2,986,101,600
Total For COJG01									12,156,935,200,000.00	14,751,904,000	2,986,101,600
COT01 On 03/04/2023 Spot Bond			7.58000	105.18610	7.12500	106.35049			435,807,552,000.00	57,494,400	14,373,600
Total COT01 SPOT									435,807,552,000.00	57,494,400	14,373,600
Total For COT01									435,807,552,000.00	57,494,400	14,373,600
COT02 On 03/04/2028 Spot Bond			10.32500	100.81681	9.90000	103.06355			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			10.41500	94.66392	9.99000	96.86861			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			9.84500	108.91700	9.39000	110.74936			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				101.69412		101.66432			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				99.94908		99.89552			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 21/09/2021 Spot Bond				101.49506		101.46449			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 28/09/2021 Spot Bond				101.64310		101.60962				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond				102.52035		102.48715				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG9 On 20/08/2021 Spot Bond				99.61147		99.55222				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond				101.83904		101.80993				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond				101.40871		101.37967				0.00	0	0
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9 On 27/09/2020 Spot Bond				101.38940		101.35664				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond				101.83906		101.80995				0.00	0	0
Total DENG97 SPOT										0.00	0	0
Total For DENG97										0.00	0	0
DENG9 On 31/01/2021 Spot Bond				100.55987		100.51240				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				100.65074		100.59994				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				103.00460		102.95223				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond				100.13580		100.02192			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				98.98853		98.87021			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			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			9.21500	104.65661	8.79000	106.22233			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY03U SPOT									0.00	0	0
Total For DSY03U									0.00	0	0
DSY04 On 21/08/2026 Spot Bond				100.39118		100.27780			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY05U SPOT									0.00	0	0
Total For DSY05U									0.00	0	0
DSY06U 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			6.67500	106.33662	6.22000	106.78731		2,670,000,000,000.00	400,000,000	200,000,000	
Total DV2021 SPOT								2,670,000,000,000.00	400,000,000	200,000,000	
Total For DV2021								2,670,000,000,000.00	400,000,000	200,000,000	
DV23 On 27/02/2023 Spot Bond			6.99500	109.85859	6.54000	111.02168		1,136,358,735,000.00	162,453,000	46,193,400	
Total DV23 SPOT								1,136,358,735,000.00	162,453,000	46,193,400	
Total For DV23								1,136,358,735,000.00	162,453,000	46,193,400	
DV23/R On 27/02/2023 Spot Bond			100.00000	21.87565	100.00000	21.82698		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	21.87565	100.00000	21.82698		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV24 On 18/02/2024 Spot Bond			6.61500	112.63018	6.16000	114.19825			44,372,880,216,000.00	6,707,918,400	1,319,119,600
Total DV24 SPOT									14,372,880,216,000.00	6,707,918,400	1,319,119,600
Total For DV24									14,372,880,216,000.00	6,707,918,400	1,319,119,600
DV24/R On 18/02/2024 Spot Bond			9.69000	102.60702	9.69000	102.58035			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.60702	9.69000	102.58035			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			11.46500	95.30583	11.18000	96.76170			26,206,811,650,000.00	2,285,810,000	575,056,600
Total DV29 SPOT									26,206,811,650,000.00	2,285,810,000	575,056,600
Total For DV29									26,206,811,650,000.00	2,285,810,000	575,056,600
DV29/R On 18/02/2029 Spot Bond			10.10000	102.71610	10.10000	102.68830			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.71610	10.10000	102.68830			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				101.57508		101.54729			0.00	0	0
Total DVC031 SPOT									0.00	0	0
Total For DVC031									0.00	0	0
DVF20 On 31/08/2020 Spot Bond				99.97867		99.95862			0.00	0	0
Total DVF20C SPOT									0.00	0	0
Total For DVF20C									0.00	0	0
DVF20 On 23/10/2020 Spot Bond				100.71331		100.67133			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				99.97035		99.95183			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				100.80878		100.77567			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				99.53053		99.51176			0.00	530,000,000	265,000,000
Total DVF22B SPOT									0.00	530,000,000	265,000,000
Total For DVF22B									0.00	530,000,000	265,000,000
DVF22 On 24/10/2022 Spot Bond				100.95079		100.90768			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				99.16404		99.11524			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond				101.56943		101.53690				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond				101.92525		101.89401				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				99.56528		99.52488				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond				99.93605		99.91634				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2L On 31/05/2024 Spot Bond				99.92993		99.90901				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2L On 31/05/2026 Spot Bond				100.42114		100.40166				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
DVFB2L On 31/01/2023 Spot Bond				100.52327		100.47714				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2L On 31/01/2025 Spot Bond				100.53417		100.48763				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB2L On 31/01/2027 Spot Bond				100.54434		100.49743				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	90.40313	100.00000	90.19386				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			4.75000	105.84093	5.15000	105.75029				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total E174 SPOT									0.00	0	0
Total For E174									0.00	0	0
E175 On 01/08/2021 Spot Bond			5.55000	113.25117	5.80000	112.93277			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			6.15000	107.98614	5.69500	108.76887			0.00	0	0
Total ECN22 SPOT									0.00	0	0
Total For ECN22									0.00	0	0
ECN24 On 14/03/2024 Spot Bond			7.05500	111.48216	6.60000	113.05755			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			5.61500	97.38517	5.61500	97.34048			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			5.46000	85.11470	5.45000	85.18395			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	130.15173	2.25000	130.10358			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			5.11000	126.02266	5.18000	125.35466			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			4.94000	113.14490	5.01000	112.43419			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			4.85000	112.19905	4.92000	111.47077			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			5.27500	98.46680	5.27500	98.42243			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			5.43000	87.14385	5.42000	87.21012			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EL36 SPOT									0.00	0	0
Total For EL36									0.00	0	0
EL36/12 On 31/01/2036 Spot Bond			2.25000	130.15173	2.25000	130.10358			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				126.91545		129.79312			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				124.90369		127.73593			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				115.25860		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				113.42950		113.42950			0.00	0	0
Total ELN004 SPOT									0.00	0	0
Total For ELN004									0.00	0	0
ELN005 On 13/03/2025 Spot Bond				100.00000		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			6.50500	104.12941	6.05000	104.19198			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			6.35500	105.53795	5.90000	105.87865			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			9.48500	102.43660	9.06000	103.80941			0.00	0	0
Total EMM03 SPOT									0.00	0	0
Total For EMM03									0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.16500	93.96809	10.88000	94.79171			0.00	0	0
Total EMM04 SPOT									0.00	0	0
Total For EMM04									0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.51500	98.30856	11.23000	99.20705			0.00	0	666,666,600
Total EMM05 SPOT									0.00	0	666,666,600
Total For EMM05									0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			9.56500	105.83515	9.14000	106.73996		4,113,971,542,000.00		430,106,800	195,835,000

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 EMM06 SPOT									4,113,971,542,000.00	430,106,800	195,835,000
Total For EMM06									4,113,971,542,000.00	430,106,800	195,835,000
EMM07 On 10/07/2027 Spot Bond			9.56500	106.64049	9.14000	107.86662			0.00	0	0
Total EMM07 SPOT									0.00	0	0
Total For EMM07									0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.65000	85.00222	11.40000	85.55766			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				100.00750		100.57471			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0
ENX01 On 23/04/2021 Spot Bond				101.05613		102.07435			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				102.03576		102.00471			0.00	0	0
Total ENX02 SPOT									0.00	0	0
Total For ENX02									0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ENX03U SPOT									0.00	0	0
Total For ENX03U									0.00	0	0
ENX04 On 01/05/2022 Spot Bond				99.91011		99.88860			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				101.74601		101.71739			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				100.79751		101.33631			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				99.99299		100.73943			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				99.91243		99.89002			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				101.88277		101.85479			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond				100.70440		100.65521				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				100.35369		100.33722				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				99.87514		99.85005				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				101.80149		101.77463				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				101.83387		101.80659				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond				101.80604		101.77578				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019 On 12/09/2022 Spot Bond				101.78744		101.75826				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF020 On 07/11/2022 Spot Bond				100.43019		100.38003				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF08U On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09U On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPF14L On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF14U SPOT										0.00	0	0
Total For EPF14U										0.00	0	0
EPFC4L On 07/11/2020 Spot Bond				100.40318		100.35434				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EPFC4L On 12/03/2021 Spot Bond				101.86495		101.83724				0.00	220,000,000	110,000,000
Total EPFC46 SPOT										0.00	220,000,000	110,000,000
Total For EPFC46										0.00	220,000,000	110,000,000
EQS10 On 28/07/2022 Spot Bond				100.12435		100.67126				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00L On 03/06/2022 Spot Bond				99.89954		99.87650				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00L On 03/06/2024 Spot Bond				99.89664		99.87320				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00L On 16/04/2025 Spot Bond				100.77919		100.73879				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EQT004 SPOT									0.00	0	0
Total For EQT004									0.00	0	0
EQT021 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				100.23627		100.18141			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				100.23019		100.17599			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				100.24593		100.19002			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				100.23140		100.17706			0.00	0	0
Total ERS3C7 SPOT									0.00	0	0
Total For ERS3C7									0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.82100			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.35839		100.30464			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond				100.23020		100.17599			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				100.23743		100.18244			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ERSA2 On 17/05/2022 Spot Bond				100.22829		100.17430			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond				100.22536		100.17168			0.00	0	0
Total ERSA27 SPOT									0.00	0	0
Total For ERSA27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			6.66500	111.37480	6.21000	112.51267		1,495,542,687,500.00	224,387,500	1,876,564,100	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23 SPOT									1,495,542,687,500.00	224,387,500	1,876,564,100
Total For ES23									1,495,542,687,500.00	224,387,500	1,876,564,100
ES23/R On 25/01/2023 Spot Bond			10.00000	103.35232	10.00000	103.32462			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			8.70500	97.30674	8.28000	99.17862			73,460,835,161,000.00	8,438,924,200	11,432,325,300
Total ES26 SPOT									73,460,835,161,000.00	8,438,924,200	11,432,325,300
Total For ES26									73,460,835,161,000.00	8,438,924,200	11,432,325,300
ES26/R On 02/04/2026 Spot Bond			7.85000	101.16381	7.85000	101.14252			0.00	0	0
Total ES26/R186 SPOT									0.00	0	0
Total For ES26/R186									0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.58500	74.08489	11.36000	75.27643			282,740,766,672,000.00	24,405,763,200	9,097,471,800
Total ES33 SPOT									282,740,766,672,000.00	24,405,763,200	9,097,471,800
Total For ES33									282,740,766,672,000.00	24,405,763,200	9,097,471,800
ES33/R On 15/09/2033 Spot Bond			7.50000	101.47127	7.50000	101.45097			0.00	0	0
Total ES33/R209 SPOT									0.00	0	0
Total For ES33/R209									0.00	0	0
ES42 On 25/04/2042 Spot Bond			12.11500	73.15310	11.91000	74.33994			184,609,729,303,000.00	15,238,112,200	12,144,991,400
Total ES42 SPOT									184,609,729,303,000.00	15,238,112,200	12,144,991,400
Total For ES42									184,609,729,303,000.00	15,238,112,200	12,144,991,400
ES42/R On 25/04/2042 Spot Bond			8.50000	100.73047	8.50000	100.70756			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				100.75335		100.71167			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				101.77557		101.74573			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				100.14010		100.10467			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EXX05 SPOT										0.00	0	0
Total For EXX05										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond				101.54510		101.51465				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	11.53035	100.00000	11.50241				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	18.62332	100.00000	18.57819				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond				100.33437		100.28108				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond				99.34779		99.29582				0.00	2,000,000,000	1,000,000,000
Total FIFB14 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FIFB14										0.00	2,000,000,000	1,000,000,000
FIFB15 On 20/11/2022 Spot Bond				100.18242		100.12643				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				100.29182		100.23719				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				100.29981		100.24452				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond				100.58664		100.53981				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				99.90522		99.88298				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				100.34962		100.29864				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				103.86975		103.84789				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				102.87726		102.85416				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			6.49500	108.22791	6.04000	108.66383				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				101.65729		101.62143				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				104.34713		104.30996				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond				103.36757		103.32781				0.00	0	0
Total FRB18 SPOT										0.00	0	0
Total For FRB18										0.00	0	0
FRB19 On 14/04/2021 Spot Bond			7.64500	105.36830	7.19000	105.74346				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				102.95104		102.90998				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				103.32089		103.30790				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				102.74004		102.70705				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				102.04836		100.18417				0.00	0	3,000,000,000
Total FRB23 SPOT										0.00	0	3,000,000,000
Total For FRB23										0.00	0	3,000,000,000
FRB24 On 08/11/2023 Spot Bond				98.37810		98.31359				0.00	0	4,500,000,000
Total FRB24 SPOT										0.00	0	4,500,000,000
Total For FRB24										0.00	0	4,500,000,000
FRB25 On 19/09/2024 Spot Bond				97.34883		97.29707				0.00	0	350,000,000

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 FRB25 SPOT										0.00	0	350,000,000
Total For FRB25										0.00	0	350,000,000
FRB26 On 03/06/2024 Spot Bond				97.79078		97.75306				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			9.26500	109.09142	8.84000	111.06811				0.00	0	16,000,000,000
Total FRB27 SPOT										0.00	0	16,000,000,000
Total For FRB27										0.00	0	16,000,000,000
FRBI22 On 31/01/2022 Spot Bond			2.95000	165.10749	2.85000	165.31046				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.59000	304.12881	3.61000	303.81485				0.00	0	200,000,000
Total FRBI23 SPOT										0.00	0	200,000,000
Total For FRBI23										0.00	0	200,000,000
FRBI25 On 31/01/2025 Spot Bond			4.55000	133.35785	4.52000	133.47425				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			5.11000	171.69645	5.18000	170.79789				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			5.09000	91.98292	5.11000	91.79771				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			5.68500	190.94998	5.68500	190.86184				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			5.69500	80.19872	5.71000	79.96921				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			5.68000	81.59487	5.66500	81.76519				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			4.68000	97.61025	4.68000	97.61025				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			6.40000	75.90919	6.40000	75.90919				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			6.48000	75.11767	6.48000	75.11767				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10: On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12: On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16: On 31/01/2025 Spot Bond			5.40000	128.53445	5.37000	128.64281				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				70.42618		65.23636				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	105.72800	10.00000	105.82100				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				102.33331		102.29571				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			3.66000	163.22931	3.56000	163.42585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			4.52000	160.99197	4.42000	161.18092				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				102.43623		102.39243				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				95.44035		95.27666				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 19/10/2020 Spot Bond				95.84686		95.68946				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				96.71936		96.58572				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				101.80630		101.73462				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				101.78653		101.71539				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				101.40007		101.33940				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 19/10/2020 Spot Bond				96.07828		95.93495				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond				101.39510		101.33456				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25: On 13/02/2022 Spot Bond				100.39410		100.33660				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25: On 14/03/2022 Spot Bond				101.78052		101.74974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
FRC255 On 17/07/2027 Spot Bond				102.76725		102.73259				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 10/10/2020 Spot Bond				101.03646		100.99893				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond				101.07178		101.03229				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond				101.11182		101.07324				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond				103.42551		103.39356				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond				102.97229		102.92282				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 30/01/2023 Spot Bond				100.58425		100.53630				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	103.08127	9.58400	103.05476				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	100.65208	9.80000	100.62591				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond				101.79375		101.76449				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond				101.79790		101.76859				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond				101.90219		101.87797				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 21/11/2022 Spot Bond				100.13805		100.02382				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond				101.64702		101.61505				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	108.00068	3.57000	107.95687				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond				101.12846		101.07674				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond				100.46109		100.40324				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond				101.57525		101.54553				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	106.12910	3.40000	106.08653				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 20/12/2022 Spot Bond				101.49329		101.46361				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond				102.75806		102.72694				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond				100.69222		100.64321				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	101.56545	8.25000	101.54292				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond				100.68351		100.64216				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29: On 18/04/2021 Spot Bond				100.67347		100.63238				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				100.31873		100.26447				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				100.32222		100.26770				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	100.26183	8.10000	100.23999				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				101.83206		101.79732				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC30: On 25/04/2023 Spot Bond				101.69338		101.64609				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				103.12610		103.09251				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				100.42600		100.37031				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				99.96233		102.35888				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				101.21373		101.18278				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				100.52551		100.47205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond				99.99988		99.98475				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC306 On 12/08/2020 Spot Bond				100.32469		100.27394				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond				100.20430		102.55722				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond				101.47103		101.44168				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond				101.62472		101.59307				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond				101.28000		101.26000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond				100.12000		100.09000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond				101.73954		101.70618				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond				107.67000		107.66000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC314 On 13/10/2026 Spot Bond				85.41791		84.05768				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond				101.86473		101.83280				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316 On 31/07/2034 Spot Bond				100.59119		100.54258				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond				92.45133		92.39083				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				101.73940		101.70604				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				100.00000		100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC320 On 24/10/2020 Spot Bond				100.68194		100.63695				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				101.97627		101.93936				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				101.76909		101.73529				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				101.63753		101.60569				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				101.24167		101.20790				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				101.73959		101.70623				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				101.24625		101.21432				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				99.99984		99.98415				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				100.44429		100.39464				0.00	0	0

Contract 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				100.79111		100.75132				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				100.50352		100.45407				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				100.50352		100.45407				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				101.77550		101.75181				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				99.96565		101.90628				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				101.52186		101.50209				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				100.73166		100.68130				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			4.30000	161.56045	4.20000	161.75130				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			4.24000	161.71594	4.14000	161.90732				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			4.22000	161.76781	4.12000	161.95939				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD17(On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19(On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20I On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD36U SPOT										0.00	0	0
Total For FRD36U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.98000	81.05480	5.98000	81.01689				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			5.36000	97.01370	5.35000	97.09836				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				100.54505		100.50064				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond				101.42708		101.40057				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				102.00031		101.97250				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				102.41394		102.38780				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				100.68240		100.63604				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond				99.96387		99.91045				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond				104.08965		104.06831				0.00	0	1,500,000,000
Total FRJ25 SPOT										0.00	0	1,500,000,000
Total For FRJ25										0.00	0	1,500,000,000
FRJ26 On 14/02/2026 Spot Bond				98.41367		98.35361				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				102.78444		102.74684				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond				97.71040		97.64814				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS02L 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
FRS10C On 15/01/2024 Spot Bond			4.86800	109.70967	4.85300	109.66559				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10V On 31/01/2038 Spot Bond			5.28000	98.04926	5.27000	98.13535				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10K On 23/01/2024 Spot Bond				99.94761		99.90343				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10L On 23/01/2024 Spot Bond				100.62515		100.58276				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10I On 31/01/2038 Spot Bond			5.42000	96.24582	5.41000	96.32943				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10S On 07/12/2033 Spot Bond			5.30500	198.40484	5.30500	198.31528				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11C On 31/01/2038 Spot Bond			5.56000	94.48293	5.55000	94.56413				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11Z On 07/12/2033 Spot Bond			5.33500	197.80332	5.33500	197.71387				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11A On 31/01/2025 Spot Bond			4.95000	131.06258	4.92000	131.17515				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11E On 31/01/2038 Spot Bond			3.70500	121.45836	3.70500	121.40864				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11G On 31/01/2038 Spot Bond			5.56000	94.48293	5.55000	94.56413				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			5.45500	195.41972	5.45500	195.33072				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			5.50500	194.43708	5.50500	194.34825				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS12(On 31/01/2025 Spot Bond			4.48000	133.76423	4.45000	133.88133				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			5.53500	193.85042	5.53500	193.76172				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			5.56000	94.48293	5.55000	94.56413				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			5.51000	167.05974	5.58000	166.18688				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS12(On 31/01/2038 Spot Bond			6.31000	85.68959	6.30000	85.75890				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS12(On 31/03/2028 Spot Bond			5.40000	168.32038	5.47000	167.44052				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS13(On 31/03/2028 Spot Bond			5.46000	167.63140	5.53000	166.75538				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS13(On 07/12/2033 Spot Bond			6.04500	184.20650	6.04500	184.11971				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS13(On 31/01/2038 Spot Bond			6.24000	86.46605	6.23000	86.53641				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS13(On 31/01/2038 Spot Bond			5.56000	94.48293	5.55000	94.56413				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.56000	94.48293	5.55000	94.56413				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			5.27000	169.82429	5.34000	168.93611				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			5.81500	188.47984	5.81500	188.39221				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			5.40000	168.32038	5.47000	167.44052				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.40000	168.32038	5.47000	167.44052				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.69000	165.02020	5.76000	164.15861				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			5.25000	129.37089	5.22000	129.48064				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.36000	164.01945	3.26000	164.21867				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.75000	164.34671	5.82000	163.48885				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.79000	163.89947	5.86000	163.04408				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			5.22000	129.53892	5.19000	129.64895				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			5.21000	170.52359	5.28000	169.63153				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.80000	163.78787	5.87000	162.93310				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond				16.59068		17.20584				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond				18.16358		18.99301				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS15U On 06/06/2024 Spot Bond				20.69593		21.73370				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond				22.73293		23.84324				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond				15.25221		15.76643				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond				16.69394		17.38744				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond				19.01715		19.90540				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond				20.80096		21.76250				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond				14.15161		14.57882				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond				14.09155		14.51148				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond				12.73244		13.03249				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 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
FRS16U On 01/08/2022 Spot Bond				14.40550		14.66557				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond				100.77691		100.73657				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond				100.83806		100.79623				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond				107.55479		107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond				94.08889		94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond				17.44933		18.19926				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond				17.44931		18.19924				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				20.05229		21.09513				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				101.74260		101.71186				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				101.49699		101.46243				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond				106.87310		105.87730				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				112.97416		111.97359				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				121.82702		123.91296				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				138.09729		141.34914				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				116.04843		119.17201				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				24.28574		25.53888				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				44.84533		47.77761				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				100.44299		100.39463				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond				120.91904		121.09923				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				100.48749		100.43714				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS199 On 12/08/2025 Spot Bond				100.36497		100.31157				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				100.01497		99.99987				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond				91.57633		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				100.21392		100.54317				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				102.25615		103.25897				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				101.09074		101.05041				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				102.95693		105.71347				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				115.81221		118.55697				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				100.23444		100.17938				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 22/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS210 On 20/12/2020 Spot Bond				171.53296		178.60908				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS211 On 04/09/2020 Spot Bond				108.37612		111.04051				0.00	0	0
Total FRS212 SPOT										0.00	0	0
Total For FRS212										0.00	0	0
FRS212 On 03/09/2021 Spot Bond				107.49538		110.12285				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0
FRS213 On 04/03/2021 Spot Bond				100.78615		101.71461				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS214 SPOT										0.00	0	0
Total For FRS214										0.00	0	0
FRS214 On 20/03/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS215 SPOT										0.00	0	0
Total For FRS215										0.00	0	0
FRS215 On 20/02/2021 Spot Bond				100.00000		100.00000				0.00	0	0
Total FRS216 SPOT										0.00	0	0
Total For FRS216										0.00	0	0
FRS216 On 30/04/2025 Spot Bond				100.00000		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			3.39000	306.04167	3.41000	305.72712				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			3.28000	307.10005	3.30000	306.78518				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.00000	300.25319	4.02000	299.94049				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			3.15000	164.57555	3.05000	164.77668				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond				100.59027		100.54474				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			2.85000	165.37433	2.75000	165.57819				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				100.49194		100.44258				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			5.26000	89.60427	5.25000	89.70306				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			4.82500	95.52905	4.82500	95.48713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS81 SPOT									0.00	0	0
Total For FRS81									0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.37000	134.40574	4.34000	134.52391			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			4.44000	133.99710	4.41000	134.11460			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			4.19000	298.47778	4.21000	298.16569			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			5.38500	102.45531	4.97000	102.58700			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			6.64500	104.59304	6.19000	105.73411			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			7.50500	117.24516	7.08000	118.96968		88,606,113,388,000.00	11,806,277,600	20,159,894,600	
Total FRX24 SPOT								38,606,113,388,000.00	11,806,277,600	20,159,894,600	
Total For FRX24								38,606,113,388,000.00	11,806,277,600	20,159,894,600	
FRX25 On 26/07/2025 Spot Bond			7.56500	112.44809	7.14000	114.33780		0.00	0	0	
Total FRX25 SPOT								0.00	0	0	
Total For FRX25								0.00	0	0	
FRX26 On 01/10/2026 Spot Bond			7.98500	108.86404	7.56000	111.05114		5,187,825,754,000.00	649,696,400	11,069,724,100	
Total FRX26 SPOT								5,187,825,754,000.00	649,696,400	11,069,724,100	
Total For FRX26								5,187,825,754,000.00	649,696,400	11,069,724,100	
FRX27 On 07/03/2027 Spot Bond			7.96500	113.70309	7.54000	116.06358		186,837,859,656,000.00	23,457,358,400	5,864,339,600	
Total FRX27 SPOT								16,837,859,656,000.00	23,457,358,400	5,864,339,600	
Total For FRX27								16,837,859,656,000.00	23,457,358,400	5,864,339,600	
FRX28 On 26/07/2028 Spot Bond			8.58500	112.24712	8.16000	114.86228		0.00	0	0	
Total FRX28 SPOT								0.00	0	0	
Total For FRX28								0.00	0	0	
FRX30 On 31/01/2030 Spot Bond			9.25500	106.22888	8.98000	107.99362		0.00	0	0	
Total FRX30 SPOT								0.00	0	0	
Total For FRX30								0.00	0	0	
FRX31 On 21/02/2031 Spot Bond			9.62500	101.65232	9.34000	103.52267		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			9.80000	106.59267	9.55000	108.37728				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			11.31500	73.51702	11.13000	74.67545				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/09/2039 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond				99.61103		99.55547				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				99.64561		99.58962				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				100.17650		100.12133				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond				100.16656		100.11279				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				100.17180		100.11729				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				100.17497		100.12002				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				100.17591		100.12082				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				101.03411		100.97990				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				100.23006		100.20249				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond				99.79237		99.73938				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				100.02636		100.01451				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				97.86157		97.84211				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0
GH5A3 On 25/11/2026 Spot Bond				100.03007		100.01548				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				100.03178		100.01633				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				100.04342		100.02214				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
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			4.69000	102.02209	4.71000	101.82929				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				101.97855		101.86880				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				100.92148		100.86971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond				101.44148		101.41264				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT14 On 15/09/2021 Spot Bond				102.63807		102.60987				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				100.95981		100.91906				0.00	0	1,000,000,000
Total GRT16 SPOT										0.00	0	1,000,000,000
Total For GRT16										0.00	0	1,000,000,000
GRT17 On 17/10/2023 Spot Bond			6.64500	111.58141	6.19000	113.02372				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				102.23222		102.20312				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond				102.28855		102.25648				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			9.21500	103.21807	8.79000	104.57360				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				100.75578		100.71595				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				102.05178		102.01533				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				101.79527		101.76803				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond				102.22960		102.20282				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				103.22638		103.20251				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond				100.64217		100.60924				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond				101.71442		101.68755				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				101.75697		101.72955				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				102.22810		102.20159				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond				99.98614		99.96984				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				99.31496		99.26959				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				97.56190		97.50776				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond				98.03300		97.98063				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				99.73241		99.69570				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				101.26970		101.23695				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				100.54745		100.50044				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				100.17403		100.11921				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond				100.37230		100.31776				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				100.18099		100.12521				0.00	200,000,000	100,000,000
Total GRT42 SPOT										0.00	200,000,000	100,000,000
Total For GRT42										0.00	200,000,000	100,000,000
GRT43 On 24/03/2025 Spot Bond				101.36822		101.33859				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				101.40311		101.37294				0.00	0	0
Total GRT44 SPOT										0.00	0	0
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				100.01453		99.99977				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				101.30459		101.27165				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond				99.97369		99.95680				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				101.07062		101.03115				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond				101.08349		101.04372				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				98.98365		98.94691				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				99.38480		99.34483				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				101.81714		101.78804				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				102.06853		102.03936				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				101.89010		101.86061				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.82100			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				101.32705		101.29328			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				101.27270		101.23989			0.00	0	0
Total HPF12 SPOT									0.00	0	0
Total For HPF12									0.00	0	0
HPF13 On 30/09/2024 Spot Bond				101.25725		101.22471			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			4.37000	104.06514	3.91500	104.13779		409,087,936,000.00	93,612,800	23,403,200	
Total HWAY20 SPOT								409,087,936,000.00	93,612,800	23,403,200	
Total For HWAY20								409,087,936,000.00	93,612,800	23,403,200	
HWAY2 On 31/07/2020 Spot Bond			100.00000	89.02180	100.00000	88.81526		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			3.90000	301.19282	3.92000	300.87983		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			4.09000	302.72311	4.11000	302.35960		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			5.31000	90.09192	5.31000	90.05137		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			11.53500	87.17341	11.31000	88.53102		1,673,691,588,000.00	145,096,800	4,379,414,300	
Total HWAY34 SPOT								1,673,691,588,000.00	145,096,800	4,379,414,300	
Total For HWAY34								1,673,691,588,000.00	145,096,800	4,379,414,300	
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.00540	100.00000	11.97869		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			11.58500	86.43550	11.36000	87.81498		0.00	0	5,020,000,000	

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 HWAY35 SPOT										0.00	0	5,020,000,000
Total For HWAY35										0.00	0	5,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.00489	100.00000	11.97818				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				101.01683		100.97777				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				100.70046		100.65487				0.00	0	0
Total HWF12 SPOT										0.00	0	0
Total For HWF12										0.00	0	0
HWF13 On 28/11/2022 Spot Bond				99.98604		99.96961				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	105.72800	10.00000	105.82100				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			3.80000	137.78695	3.77000	137.91088			546,269,000,000,000.00	143,755,000,000	270,097,500,000	
Total I2025 SPOT									16,269,000,000,000.00	143,755,000,000	270,097,500,000	
Total For I2025									16,269,000,000,000.00	143,755,000,000	270,097,500,000	
I2029 On 31/03/2029 Spot Bond			4.22000	98.51011	4.24000	98.31272			329,455,400,000,000.00	78,070,000,000	232,211,386,500	
Total I2029 SPOT									19,455,400,000,000.00	78,070,000,000	232,211,386,500	
Total For I2029									19,455,400,000,000.00	78,070,000,000	232,211,386,500	
I2033 On 28/02/2033 Spot Bond			4.48000	95.16511	4.48000	95.12437			162,256,085,376,000.00	36,217,876,200	50,321,728,700	
Total I2033 SPOT									12,256,085,376,000.00	36,217,876,200	50,321,728,700	
Total For I2033									12,256,085,376,000.00	36,217,876,200	50,321,728,700	
I2038 On 31/01/2038 Spot Bond			4.66000	106.54970	4.65000	106.64763			007,790,240,000,000.00	216,264,000,000	297,179,973,200	
Total I2038 SPOT									17,790,240,000,000.00	216,264,000,000	297,179,973,200	
Total For I2038									17,790,240,000,000.00	216,264,000,000	297,179,973,200	
I2046 On 31/03/2046 Spot Bond			4.69500	94.57993	4.71000	94.29871			612,321,900,000,000.00	130,420,000,000	144,984,843,000	
Total I2046 SPOT									12,321,900,000,000.00	130,420,000,000	144,984,843,000	
Total For I2046									12,321,900,000,000.00	130,420,000,000	144,984,843,000	
I2050 On 31/12/2050 Spot Bond			4.68000	97.32675	4.66500	97.55180			733,284,800,000,000.00	370,360,000,000	306,279,486,055	
Total I2050 SPOT									13,284,800,000,000.00	370,360,000,000	306,279,486,055	
Total For I2050									13,284,800,000,000.00	370,360,000,000	306,279,486,055	
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IB105U SPOT										0.00	0	0
Total For IB105U										0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB139U SPOT										0.00	0	0
Total For IB139U										0.00	0	0
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
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,000
Total IB146U SPOT										0.00	0	3,000,000,000
Total For IB146U										0.00	0	3,000,000,000
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	0.00000				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			6.46000	104.88784	6.00500	105.73940				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				99.87884		99.86578				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	100.95082	8.70500	100.92694				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	100.53677	7.84000	100.51551				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			3.85000	301.66400	3.87000	301.35087				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	101.81725	8.12000	101.79502				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL113 On 21/05/2021 Spot Bond				100.12926		100.01640				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				100.38229		100.26894				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				100.13294		100.01950				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				101.35980		101.33211				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				100.60614		100.56343				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				100.22782		100.17388				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				101.00189		100.96402				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				100.41436		100.36235				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond				100.29771		100.24504				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				101.02526		100.98685				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond				100.12144		100.10124				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				100.85164		100.80976				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				100.39247		100.34417				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				100.35488		100.30215				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				101.58151		101.55348				0.00	0	1,560,000,000
Total IBL133 SPOT										0.00	0	1,560,000,000
Total For IBL133										0.00	0	1,560,000,000
IBL134 On 17/10/2024 Spot Bond				100.72539		100.68548				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				100.02378		100.06365				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				100.01908		100.05995				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				100.31080		100.26649				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				100.25628		100.21121				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL140 On 14/02/2021 Spot Bond				100.28372		100.23211				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	100.12812	7.61500	100.10760				0.00	0	0
Total IBL141 SPOT										0.00	0	0
Total For IBL141										0.00	0	0
IBL142 On 20/02/2022 Spot Bond				100.17215		100.11759				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				101.67617		101.64921				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				101.72277		101.69308				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			2.88000	165.29422	2.78000	165.49781				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	105.72800	10.00000	105.82100				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			6.28000	103.35851	5.82500	103.42760				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			7.10500	112.94857	6.65000	114.50052				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				100.80357		100.75861				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			3.00000	164.97430	2.90000	165.17679				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				100.37667		100.32309				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond				100.42034		100.40937			0.00	200,000,000	2,140,000,000
Total IBL77 SPOT									0.00	200,000,000	2,140,000,000
Total For IBL77									0.00	200,000,000	2,140,000,000
IBL78 On 25/11/2022 Spot Bond			6.94500	107.02090	6.49000	108.07981			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				100.93713		100.88256			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			6.38500	103.87840	5.93000	104.30152			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	50.95779	100.00000	50.84561			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				100.01748		100.00000			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				102.68330		102.65561			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				102.78610		102.75464			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	11.44699	100.00000	11.42151			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			6.16500	101.62949	5.71000	101.79718		246,600,000,000.00		40,000,000	20,000,000

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 IDCG03 SPOT									246,600,000,000.00	40,000,000	20,000,000
Total For IDCG03									246,600,000,000.00	40,000,000	20,000,000
IDCG06 On 24/11/2024 Spot Bond			8.41500	104.24996	7.99000	105.84594			198,236,594,754,000.00	23,557,527,600	6,822,377,300
Total IDCG06 SPOT									18,236,594,754,000.00	23,557,527,600	6,822,377,300
Total For IDCG06									18,236,594,754,000.00	23,557,527,600	6,822,377,300
IDCG07 On 13/11/2020 Spot Bond				100.58600		100.53473			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			10.06500	108.13789	9.78000	110.04786			0.00	0	0
Total IDCG08 SPOT									0.00	0	0
Total For IDCG08									0.00	0	0
IDCG10 On 05/12/2021 Spot Bond				101.93992		101.91420			0.00	0	0
Total IDCG10 SPOT									0.00	0	0
Total For IDCG10									0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.01500	113.79098	8.59000	115.96808			0.00	0	0
Total IDCG11 SPOT									0.00	0	0
Total For IDCG11									0.00	0	0
IDCG12 On 26/04/2021 Spot Bond				100.85001		100.80592			0.00	0	0
Total IDCG12 SPOT									0.00	0	0
Total For IDCG12									0.00	0	0
IDCG13 On 26/04/2023 Spot Bond				98.80041		98.75135			0.00	180,000,000	90,000,000
Total IDCG13 SPOT									0.00	180,000,000	90,000,000
Total For IDCG13									0.00	180,000,000	90,000,000
IDCG14 On 12/11/2021 Spot Bond				100.33677		100.28523			0.00	0	0
Total IDCG14 SPOT									0.00	0	0
Total For IDCG14									0.00	0	0
IDCG15 On 12/11/2023 Spot Bond				98.81369		98.75736			0.00	0	0
Total IDCG15 SPOT									0.00	0	0
Total For IDCG15									0.00	0	0
IDCG16 On 12/11/2025 Spot Bond				97.94505		97.88284			0.00	0	0
Total IDCG16 SPOT									0.00	0	0
Total For IDCG16									0.00	0	0
IDCG17 On 08/02/2024 Spot Bond				100.42207		100.36987			0.00	0	0
Total IDCG17 SPOT									0.00	0	0
Total For IDCG17									0.00	0	0
IDCG18 On 12/03/2022 Spot Bond				101.71482		101.68662			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG18 On 12/03/2024 Spot Bond				98.64732		98.60964				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2020 Spot Bond				101.56139		101.53329				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				101.61858		101.58965				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				101.72478		101.69501				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				100.58664		100.53982				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				101.71459		101.68473				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1U On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2U On 05/04/2025 Spot Bond			100.00000	6.90787	100.00000	6.89258				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3U On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			7.91500	107.04023	7.49000	108.65839				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			6.20000	103.18805	5.74500	103.56566				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN421U SPOT										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				66.84659		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	105.72800	10.00000	105.82100				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				99.91537		102.03967				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				100.57795		100.52982				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				101.66651		101.44811				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				90.17801		90.15801				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				100.80507		100.74677				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond				101.58957		101.54600				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				101.41367		101.35761				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			7.64500	107.16130	7.19000	107.46038				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				99.28856		99.24489				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC30U On 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
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.82100				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				101.94808		101.92329				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				101.80522		101.77537				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				101.75217		101.72154				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				101.38877		101.35986				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				101.40648		101.37729				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				101.42419		101.39472				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF21 On 17/03/2022 Spot Bond				102.24525		102.21575				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				101.74119		101.71096				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond				100.46959		100.42005				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				100.79915		100.75917				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				100.36911		100.31694				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				100.37321		100.32078				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				101.38067		101.35027				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				99.52862		99.49033				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				101.29073		101.25686				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPF33 On 12/12/2024 Spot Bond				101.80814		101.77869				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPL8/JI[On 10/10/2020 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 IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.88177	2.75000	100.87420				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			7.36000	147.40273	7.43000	146.63850				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				100.99435		100.93717				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			7.64500	106.87140	7.19000	107.16996				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				103.73445		103.69342				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				103.56695		103.52251				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				101.86148		101.82476				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			5.10000	159.50594	5.00000	159.68990				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				103.30004		103.26351				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			8.46500	106.24486	8.01000	106.80810				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				103.74798		103.69217				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			8.48000	105.69565	8.02500	106.32139				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond				100.73427		100.68039				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			3.80000	162.86231	3.70000	163.05759				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				102.55558		102.52151				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond				103.05690		103.02129				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV168U SPOT										0.00	0	0
Total For IV168U										0.00	0	0
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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			6.06000	160.91688	6.13000	160.07800				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA997 On 25/05/2020 Spot Bond			5.05000	5.05000	5.05000	5.05000				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			4.60000	99.83643	5.05000	99.80668				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			4.60000	99.74858	5.05000	99.71029				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	105.72800	10.00000	105.82100				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				101.32829		101.29493				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			11.64500	100.73273	11.19000	101.17719				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				100.47067		100.41852				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			6.96000	110.57430	6.50500	111.23087				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				101.40299		101.36875				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				101.42664		101.39198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC107 On 29/06/2021 Spot Bond				101.41087		101.37649				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				101.12300		101.06752				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			6.61000	103.15571	6.15500	103.57408				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC114 On 14/09/2021 Spot Bond				101.82950		101.79803				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				100.53095		100.47737				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC134 On 25/07/2020 Spot Bond				95.99754		95.88271				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				100.61284		100.56613				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				100.92434		100.96489				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				99.96715		99.94708				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				98.79422		98.74871				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				99.89573		99.87216				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				101.86186		101.83507				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond				99.90198		99.87929				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				101.37111		101.34247				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				102.70810		102.67804				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				102.62425		102.59420				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				102.12331		102.08767				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond				100.43705		100.38896				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				100.66351		100.62091				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				101.32501		101.29481				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC163 On 17/03/2022 Spot Bond				101.77160		101.74069				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				101.35518		101.32756				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond				101.30880		101.28069				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC169 On 19/02/2021 Spot Bond				102.17692		102.14806				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				100.22403		100.17012				0.00	0	0
Total IVC172 SPOT										0.00	0	0
Total For IVC172										0.00	0	0
IVC174 On 19/11/2020 Spot Bond				100.20688		100.15130				0.00	0	0
Total IVC174 SPOT										0.00	0	0
Total For IVC174										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
IVF86U On 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF86U SPOT										0.00	0	0
Total For IVF86U										0.00	0	0
IVZ001 On 18/06/2020 Spot Bond			4.60000	99.66088	5.10000	99.61029				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			4.65000	99.39221	5.10000	99.32000				0.00	0	0
Total IVZ002 SPOT										0.00	0	0
Total For IVZ002										0.00	0	0
IVZ003 On 06/08/2020 Spot Bond			4.70000	99.03085	5.15000	98.92524				0.00	0	0
Total IVZ003 SPOT										0.00	0	0
Total For IVZ003										0.00	0	0
IVZ004 On 16/07/2020 Spot Bond			4.65000	99.30419	5.10000	99.22361				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			4.70000	99.11933	5.15000	99.02199				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			4.70000	98.94253	5.15000	98.82868				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			4.70000	98.85437	5.15000	98.73230				0.00	0	0
Total IVZ007 SPOT										0.00	0	0
Total For IVZ007										0.00	0	0
IVZ008 On 27/08/2020 Spot Bond			4.70000	98.76637	5.15000	98.63612				0.00	0	0
Total IVZ008 SPOT										0.00	0	0
Total For IVZ008										0.00	0	0
IVZ009 On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVZ009 SPOT										0.00	0	0
Total For IVZ009										0.00	0	0
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JAS03U SPOT										0.00	0	0
Total For JAS03U										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond				101.74891		101.71541				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				101.39511		101.36100				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			9.94500	101.21417	9.49000	101.78028				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	0.00000				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				101.83112		101.80166				0.00	230,000,000	115,000,000
Total KAP010 SPOT										0.00	230,000,000	115,000,000
Total For KAP010										0.00	230,000,000	115,000,000
KAP012 On 01/12/2022 Spot Bond				99.92246		99.90008				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP013 On 24/05/2022 Spot Bond				96.90118		96.88372				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond				100.71108		100.66898				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP015 On 01/11/2024 Spot Bond				97.07912		97.01986				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP016 On 29/04/2022 Spot Bond				100.02208		99.97519				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total KAP016 SPOT									0.00	0	0
Total For KAP016									0.00	0	0
KAP11 On 24/10/2022 Spot Bond				101.35252		101.30863			0.00	280,000,000	490,000,000
Total KAP11 SPOT									0.00	280,000,000	490,000,000
Total For KAP11									0.00	280,000,000	490,000,000
KSB009 On 05/08/2020 Spot Bond				101.04399		100.99469			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			9.00500	124.93779	8.58000	127.55974		669,637,014,000.00		74,362,800	18,146,000
Total KW01 SPOT								669,637,014,000.00		74,362,800	18,146,000
Total For KW01								669,637,014,000.00		74,362,800	18,146,000
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				98.64381		98.59630		0.00		0	1,000,000
Total LBK15 SPOT								0.00		0	1,000,000
Total For LBK15								0.00		0	1,000,000
LBK18 On 22/03/2022 Spot Bond				91.81546		91.76806		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			7.42500	109.90776	6.97000	110.76426		0.00		0	0
Total LBK20 SPOT								0.00		0	0
Total For LBK20								0.00		0	0
LBK22 On 04/09/2020 Spot Bond				98.96210		98.92959		0.00		0	0
Total LBK22 SPOT								0.00		0	0
Total For LBK22								0.00		0	0
LBK23 On 05/09/2022 Spot Bond				90.44979		90.40903		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			7.50500	111.52161	7.05000	113.29253		0.00		0	808,716,700
Total LBK24 SPOT								0.00		0	808,716,700
Total For LBK24								0.00		0	808,716,700
LBK26 On 23/03/2021 Spot Bond				94.88132		94.83328		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				99.38686		99.35195		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			11.38500	96.11407	11.11000	97.47452				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			11.44500	100.23085	10.99000	101.31633				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				92.28271		92.23732				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond				91.60893		91.55704				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond				100.43439		100.38155				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				101.41923		101.38824				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond				94.49184		94.44172				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				101.23764		101.20626				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				94.13708		94.08503				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				90.28263		90.21169				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total LBK40U SPOT									0.00	0	0
Total For LBK40U									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			6.09500	103.22082	5.64000	103.30548			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				103.67697		103.64850			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			6.99500	108.30889	6.54000	109.31154			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				103.09531		103.06079			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				100.31130		100.29359			0.00	2,000,000,000	1,000,000,000
Total LGL08 SPOT									0.00	2,000,000,000	1,000,000,000
Total For LGL08									0.00	2,000,000,000	1,000,000,000
LGL09 On 28/08/2024 Spot Bond				99.79254		99.77282			0.00	0	0
Total LGL09 SPOT									0.00	0	0
Total For LGL09									0.00	0	0
LGL10 On 08/10/2025 Spot Bond				99.80822		99.76565			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC15U SPOT									0.00	0	0
Total For LHC15U									0.00	0	0
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC16U SPOT									0.00	0	0
Total For LHC16U									0.00	0	0
LHC17L 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
LHC18L On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC18U SPOT									0.00	0	0
Total For LHC18U									0.00	0	0
LHL26 On 13/11/2020 Spot Bond				100.49146		100.42714			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond				100.43503		100.37464				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				100.48719		100.42313				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				99.82943		99.80033				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				100.71891		100.66601				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				100.04035		100.02131				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				100.04150		100.02192				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				100.17776		100.12242				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond				100.18149		100.12563				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				100.18429		100.12803				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 15/06/2020 Spot Bond				99.77546		99.76364				0.00	0	0
Total MAQ187 SPOT										0.00	0	0
Total For MAQ187										0.00	0	0
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC28U SPOT										0.00	0	0
Total For MBC28U										0.00	0	0
MBF05 On 28/08/2020 Spot Bond				100.10766		100.09320				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05:On 21/05/2021 Spot Bond				99.82266		99.70940				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				99.81902		99.76517				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				101.66116		101.63611				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				101.78875		101.76303				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				101.19676		101.16654				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06:On 30/09/2022 Spot Bond				100.73305		100.70087				0.00	0	20,000,000,000
Total MBF065 SPOT										0.00	0	20,000,000,000
Total For MBF065										0.00	0	20,000,000,000
MBP03 On 26/05/2020 Spot Bond					0.00000	100.00000				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				100.46131		100.41367				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				100.22237		100.21143				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				100.02673		100.01473				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				100.99371		100.95603				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				100.54479		100.50080				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04: On 27/07/2023 Spot Bond				100.54948		100.50534				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				101.27330		101.24247				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				101.28990		101.25879				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				99.59541		99.58198				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				100.01290		99.99989				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04: On 27/03/2022 Spot Bond				101.27332		101.24248				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04: On 27/03/2024 Spot Bond				101.28992		101.25881				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05: On 23/08/2022 Spot Bond				100.02554		100.01416				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				101.68608		101.65848				0.00	0	0
Total MBP051 SPOT										0.00	0	0
Total For MBP051										0.00	0	0
MIIL03 On 28/08/2023 Spot Bond				120.18877		120.15712				0.00	0	0
Total MIIL03 SPOT										0.00	0	0
Total For MIIL03										0.00	0	0
MMIG0: On 17/03/2021 Spot Bond			6.99500	104.29043	6.54000	104.63235				0.00	0	0
Total MMIG02 SPOT										0.00	0	0
Total For MMIG02										0.00	0	0
MMIG0: On 01/06/2020 Spot Bond				99.93290		99.91259				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MMIG03 SPOT									0.00	0	0
Total For MMIG03									0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			10.47500	106.47416	10.05000	108.17324			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			7.04500	110.79792	6.59000	111.74692		154,718,063,000.00	21,961,400	1,050,000,000	
Total MMIG05 SPOT								154,718,063,000.00	21,961,400	1,050,000,000	
Total For MMIG05								154,718,063,000.00	21,961,400	1,050,000,000	
MMIG0 On 19/10/2028 Spot Bond				100.01832		99.97281		0.00	0	1,000,000,000	
Total MMIG06 SPOT								0.00	0	1,000,000,000	
Total For MMIG06								0.00	0	1,000,000,000	
MMIG0 On 18/09/2024 Spot Bond				98.46431		98.42403		0.00	0	0	
Total MMIG07 SPOT								0.00	0	0	
Total For MMIG07								0.00	0	0	
MML01 On 10/12/2026 Spot Bond				99.38181		99.34353		0.00	0	0	
Total MML01 SPOT								0.00	0	0	
Total For MML01								0.00	0	0	
MML02 On 10/12/2026 Spot Bond			8.54500	107.95646	8.12000	110.10516		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				120.31986		120.28801		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				101.17457		101.13717		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				100.74861		102.39657		0.00	1,000,000,000	1,000,000,000	
Total MTN07 SPOT								0.00	1,000,000,000	1,000,000,000	
Total For MTN07								0.00	1,000,000,000	1,000,000,000	
MTN08 On 11/10/2020 Spot Bond				101.30841		101.27067		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				100.48712		100.44622		0.00	0	1,000,000,000	
Total MTN09 SPOT								0.00	0	1,000,000,000	
Total For MTN09								0.00	0	1,000,000,000	
MTN10 On 11/10/2024 Spot Bond				100.09013		100.04629		0.00	0	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN10 SPOT										0.00	0	1,000,000,000
Total For MTN10										0.00	0	1,000,000,000
MTN11 On 04/06/2021 Spot Bond				99.87635		99.85261				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond				100.48727		100.46414				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				98.90752		98.87890				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				100.36052		100.30888				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond				100.36908		100.31691				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				98.95345		98.93105				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				98.07610		98.04924				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond				98.23174		98.20301				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				101.85549		101.82794				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				101.65751		101.62830				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				101.70435		101.67874				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				100.39246		100.33949				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond				100.02718		100.06635				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				100.02587		100.06533				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				100.02587		100.06532				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6C26 On 21/09/2020 Spot Bond				101.48293		101.45479				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				101.51948		101.49092				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				101.53578		101.50547				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				101.85038		101.81537				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total N6F26 SPOT									0.00	0	0
Total For N6F26									0.00	0	0
N6G26 On 22/03/2021 Spot Bond				102.96296		102.92397			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				101.39322		101.36503			0.00	0	177,694,700
Total N7B25 SPOT									0.00	0	177,694,700
Total For N7B25									0.00	0	177,694,700
N7C25 On 20/03/2022 Spot Bond				101.66546		101.63321			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				101.89676		101.86106			0.00	0	0
Total N7D25 SPOT									0.00	0	0
Total For N7D25									0.00	0	0
N7E25 On 20/03/2022 Spot Bond				102.10938		102.07049			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			6.93500	103.14673	6.48000	104.17445		216,879,642,000.00		31,273,200	0
Total NAM01 SPOT								216,879,642,000.00		31,273,200	0
Total For NAM01								216,879,642,000.00		31,273,200	0
NAM02 On 29/06/2020 Spot Bond			5.74500	104.25598	5.29000	104.28362		0.00		0	0
Total NAM02 SPOT								0.00		0	0
Total For NAM02								0.00		0	0
NAM03 On 01/08/2023 Spot Bond			7.04500	111.64641	6.59000	112.98118		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			9.44500	108.22323	9.02000	110.23964		9,323,688,420,000.00		987,156,000	379,541,400
Total NAM04 SPOT								9,323,688,420,000.00		987,156,000	379,541,400
Total For NAM04								9,323,688,420,000.00		987,156,000	379,541,400
NBG01 On 29/04/2022 Spot Bond				99.98813		99.94191		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				100.70074		100.65542		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				100.53397		100.48786		0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBG04 On 25/10/2022 Spot Bond				100.54323		100.49930			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				100.55341		100.50914			0.00	0	0
Total NBG05G SPOT									0.00	0	0
Total For NBG05G									0.00	0	0
NBK11 On 28/11/2020 Spot Bond			6.16000	101.32187	5.70500	101.53153		1,188,116,160,000.00	192,876,000	48,219,000	
Total NBK11A SPOT								1,188,116,160,000.00	192,876,000	48,219,000	
Total For NBK11A								1,188,116,160,000.00	192,876,000	48,219,000	
NBK12 On 19/03/2021 Spot Bond			6.34500	104.10867	5.89000	104.45613		0.00	0	0	
Total NBK12A SPOT								0.00	0	0	
Total For NBK12A								0.00	0	0	
NBK12 On 19/03/2021 Spot Bond			9.38000	101.73361	9.38000	101.70827		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			6.84500	111.34412	6.39000	112.93205		2,127,948,958,000.00	310,876,400	76,829,800	
Total NBK13A SPOT								2,127,948,958,000.00	310,876,400	76,829,800	
Total For NBK13A								2,127,948,958,000.00	310,876,400	76,829,800	
NBK14 On 25/06/2021 Spot Bond			5.66000	107.64940	5.20500	108.11955		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			5.91000	107.16061	5.45500	107.90107		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			7.84500	108.88376	7.42000	110.58982		27,513,836,514,000.00	3,507,181,200	671,965,200	
Total NBK16A SPOT								27,513,836,514,000.00	3,507,181,200	671,965,200	
Total For NBK16A								27,513,836,514,000.00	3,507,181,200	671,965,200	
NBK17 On 22/04/2026 Spot Bond			8.04500	109.75233	7.62000	111.82935		0.00	0	1,220,000,000	
Total NBK17A SPOT								0.00	0	1,220,000,000	
Total For NBK17A								0.00	0	1,220,000,000	
NBK18 On 01/06/2020 Spot Bond			6.19500	99.91521	5.74000	104.53137		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			6.44000	105.82453	5.98500	111.50636		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/On 01/06/2026 Spot Bond			8.04500	110.72968	7.62000	118.03567		39,861,504,374,000.00	4,954,817,200	1,209,379,900	
Total NBK20A SPOT								19,861,504,374,000.00	4,954,817,200	1,209,379,900	
Total For NBK20A								19,861,504,374,000.00	4,954,817,200	1,209,379,900	
NBK20I/On 25/06/2021 Spot Bond				101.66383		101.63504		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			8.97500	112.28185	8.55000	114.61798		0.00	0	0	
Total NBK21A SPOT								0.00	0	0	
Total For NBK21A								0.00	0	0	
NBK22/On 19/11/2022 Spot Bond			6.42500	108.44510	5.97000	109.51490		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			8.73500	108.57626	8.31000	110.48763		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			8.71500	112.24650	8.29000	114.73323		0.00	0	1,000,000,000	
Total NBK24A SPOT								0.00	0	1,000,000,000	
Total For NBK24A								0.00	0	1,000,000,000	
NBK24I/On 11/02/2022 Spot Bond				100.36251		100.31074		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			6.74500	112.50628	6.29000	113.67864		0.00	0	0	
Total NBK25A SPOT								0.00	0	0	
Total For NBK25A								0.00	0	0	
NBK25I/On 12/02/2025 Spot Bond				102.39803		102.35162		0.00	0	0	
Total NBK25B SPOT								0.00	0	0	
Total For NBK25B								0.00	0	0	
NBK26/On 10/05/2023 Spot Bond			100.00000	19.22854	100.00000	19.18621		0.00	0	0	
Total NBK26A SPOT								0.00	0	0	
Total For NBK26A								0.00	0	0	
NBK26I/On 22/04/2026 Spot Bond				101.93189		101.89220		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			9.02500	110.12975	8.60000	112.17026		32,088,427,210,000.00	3,555,504,400	813,601,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK27A SPOT									12,088,427,210,000.00	3,555,504,400	813,601,200
Total For NBK27A									12,088,427,210,000.00	3,555,504,400	813,601,200
NBK28/ On 02/08/2023 Spot Bond			6.38500	113.44131	5.93000	114.80867			41,406,262,726,000.00	6,484,927,600	1,005,269,900
Total NBK28A SPOT									11,406,262,726,000.00	6,484,927,600	1,005,269,900
Total For NBK28A									11,406,262,726,000.00	6,484,927,600	1,005,269,900
NBK28I On 19/11/2020 Spot Bond				100.53551		100.48199			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			8.84500	111.09878	8.42000	113.18725			29,252,608,560,000.00	3,307,248,000	793,452,800
Total NBK29A SPOT									19,252,608,560,000.00	3,307,248,000	793,452,800
Total For NBK29A									19,252,608,560,000.00	3,307,248,000	793,452,800
NBK30/ On 20/02/2024 Spot Bond			6.38000	113.08858	5.92500	114.67145			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond				100.51590		100.46138			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			6.69500	108.69750	6.24000	110.14269			0.00	0	0
Total NBK31A SPOT									0.00	0	0
Total For NBK31A									0.00	0	0
NBK31I On 17/02/2023 Spot Bond				100.61697		100.56213			0.00	0	0
Total NBK31B SPOT									0.00	0	0
Total For NBK31B									0.00	0	0
NBK34I On 10/05/2021 Spot Bond				100.83569		100.78443			0.00	0	0
Total NBK34B SPOT									0.00	0	0
Total For NBK34B									0.00	0	0
NBK35I On 10/05/2023 Spot Bond				100.38208		100.32911			0.00	0	0
Total NBK35B SPOT									0.00	0	0
Total For NBK35B									0.00	0	0
NBK36I On 10/05/2026 Spot Bond				102.09115		102.04408			0.00	0	0
Total NBK36B SPOT									0.00	0	0
Total For NBK36B									0.00	0	0
NBK38I On 02/08/2021 Spot Bond				100.71584		100.66752			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			10.24000	64.98727	9.81500	66.08962			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond				104.13912		104.10421				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond				100.86282		100.75020				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond				100.84916		100.79467				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond				100.45394		100.40108				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond				100.53652		100.48287				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond				101.39963		101.34914				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond				100.59279		100.53863				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond				100.44091		100.39050				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond				98.96294		98.90832				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond				99.17723		99.12109				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond				100.26923		100.15668				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond				98.96959		98.85330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond				99.79869		99.68397				0.00	0	1,000,000,000
Total NBK53B SPOT										0.00	0	1,000,000,000
Total For NBK53B										0.00	0	1,000,000,000
NBK54I On 21/02/2029 Spot Bond				100.13669		100.02269				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK55 On 01/08/2022 Spot Bond				100.44894		100.40182				0.00	0	0
Total NBK55 SPOT										0.00	0	0
Total For NBK55										0.00	0	0
NBK55 On 01/08/2024 Spot Bond				100.45762		100.41013				0.00	0	0
Total NBK56 SPOT										0.00	0	0
Total For NBK56										0.00	0	0
NBK55 On 01/08/2026 Spot Bond				99.61893		99.56786				0.00	0	0
Total NBK57 SPOT										0.00	0	0
Total For NBK57										0.00	0	0
NBK55 On 01/08/2029 Spot Bond				99.69955		99.64868				0.00	0	0
Total NBK58 SPOT										0.00	0	0
Total For NBK58										0.00	0	0
NBK55 On 24/02/2023 Spot Bond				98.72651		98.71261				0.00	0	0
Total NBK59 SPOT										0.00	0	0
Total For NBK59										0.00	0	0
NBK60 On 24/02/2025 Spot Bond				99.25800		99.24351				0.00	720,000,000	360,000,000
Total NBK60 SPOT										0.00	720,000,000	360,000,000
Total For NBK60										0.00	720,000,000	360,000,000
NBK60 On 24/02/2027 Spot Bond				98.90937		98.89288				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				101.51740		101.48736				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			9.41000	105.87183	8.98500	107.22793			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				101.50813		101.47823			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.44500	105.19391	9.02000	106.54371		3,023,374,724,000.00		320,103,200	32,899,800
Total NCLN85 SPOT								3,023,374,724,000.00		320,103,200	32,899,800
Total For NCLN85								3,023,374,724,000.00		320,103,200	32,899,800
NCLN8 On 20/03/2024 Spot Bond				101.51740		101.48736			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				101.53210		101.50184			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				101.55062		101.52008			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				101.50226		101.47223			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				100.22461		100.17063			0.00	0	0
Total NDAL01 SPOT									0.00	0	0
Total For NDAL01									0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED01U SPOT									0.00	0	0
Total For NED01U									0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED02U SPOT									0.00	0	0
Total For NED02U									0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED03U SPOT									0.00	0	0
Total For NED03U									0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED04U SPOT									0.00	0	0
Total For NED04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED19 On 01/07/2020 Spot Bond				101.77662		101.74452				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			5.94500	105.04616	5.49000	105.07603				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				103.29249		103.17218				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				103.32338		103.30244				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NET53 On 17/04/2021 Spot Bond				100.99448		100.95393				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				103.06790		103.03482				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond				102.01732		101.98134				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				100.01996		99.99993				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				101.20841		101.22483				0.00	0	1,300,000,000
Total NGL04 SPOT										0.00	0	1,300,000,000
Total For NGL04										0.00	0	1,300,000,000
NGL05 On 26/07/2023 Spot Bond				98.10042		98.04705				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				101.00891		103.21913				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond				101.23460		101.19533				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				107.89638		107.86153				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1B On 20/10/2023 Spot Bond				98.55458		98.49870				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				97.92822		97.87983				0.00	150,000,000	5,500,000,000
Total NGT103 SPOT										0.00	150,000,000	5,500,000,000
Total For NGT103										0.00	150,000,000	5,500,000,000
NGT10 On 15/01/2025 Spot Bond				97.45392		97.39462				0.00	0	60,000,000
Total NGT104 SPOT										0.00	0	60,000,000
Total For NGT104										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
NGT10! On 22/05/2025 Spot Bond				96.16471		96.18405			0.00	0	0
Total NGT105 SPOT									0.00	0	0
Total For NGT105									0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.82100			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	100.53391	13.50000	100.49823		1,350,000,000,000.00	100,000,000	17,360,000,000	
Total NHM002 SPOT								1,350,000,000,000.00	100,000,000	17,360,000,000	
Total For NHM002								1,350,000,000,000.00	100,000,000	17,360,000,000	
NHM00 On 16/04/2021 Spot Bond				100.31979		100.27333			0.00	0	9,770,000,000
Total NHM006 SPOT									0.00	0	9,770,000,000
Total For NHM006									0.00	0	9,770,000,000
NHM00 On 16/04/2022 Spot Bond				101.01222		100.96615			0.00	0	10,000,000,000
Total NHM007 SPOT									0.00	0	10,000,000,000
Total For NHM007									0.00	0	10,000,000,000
NHM00 On 26/04/2022 Spot Bond				100.75109		100.70007			0.00	0	10,000,000,000
Total NHM009 SPOT									0.00	0	10,000,000,000
Total For NHM009									0.00	0	10,000,000,000
NHM01 On 24/05/2020 Spot Bond					0.00000	0.00000			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				100.04009		100.02146			0.00	0	5,000,000,000
Total NHM011 SPOT									0.00	0	5,000,000,000
Total For NHM011									0.00	0	5,000,000,000
NHM01 On 13/06/2022 Spot Bond				102.20505		102.16937			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				101.98477		101.95448			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				100.19725		100.13916			0.00	200,000,000	40,100,000,000
Total NHM014 SPOT									0.00	200,000,000	40,100,000,000
Total For NHM014									0.00	200,000,000	40,100,000,000
NHM01 On 13/12/2024 Spot Bond				102.11288		102.07846			0.00	0	0
Total NHM015 SPOT									0.00	0	0
Total For NHM015									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM01 On 11/05/2025 Spot Bond				100.48052		100.42162				0.00	0	0
Total NHM016 SPOT										0.00	0	0
Total For NHM016										0.00	0	0
NHM01 On 26/02/2021 Spot Bond				100.36504		100.30603				0.00	0	0
Total NHM017 SPOT										0.00	0	0
Total For NHM017										0.00	0	0
NHM01 On 25/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	67,130,000,000
Total NHM018 SPOT										0.00	0	67,130,000,000
Total For NHM018										0.00	0	67,130,000,000
NHM01 On 25/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	45,000,000,000
Total NHM019 SPOT										0.00	0	45,000,000,000
Total For NHM019										0.00	0	45,000,000,000
NI202 On 07/12/2033 Spot Bond			5.50500	194.43708	5.50500	194.34825				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			4.77000	175.75379	4.84000	174.83274				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			4.55500	133.32886	4.52500	133.44523				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			5.06000	92.19972	5.08000	92.01411				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			5.56000	94.48293	5.55000	94.56413				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			4.66000	132.72209	4.63000	132.83741				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB13 On 31/01/2025 Spot Bond			5.05000	130.49589	5.02000	130.60749				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			4.91000	174.06996	4.98000	173.15825				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			5.62000	165.80993	5.69000	164.94399				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			5.52500	94.91991	5.51500	95.00170				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			5.49000	103.76973	5.03500	103.82995				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				101.15524		101.12380				0.00	12,000,000,000	2,000,000,000
Total NN010 SPOT										0.00	12,000,000,000	2,000,000,000
Total For NN010										0.00	12,000,000,000	2,000,000,000
NN011 On 23/06/2021 Spot Bond				101.29903		101.27108				0.00	15,000,000,000	2,500,000,000
Total NN011 SPOT										0.00	15,000,000,000	2,500,000,000
Total For NN011										0.00	15,000,000,000	2,500,000,000
NN013 On 09/09/2020 Spot Bond				101.16355		101.12710				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				102.12317		102.14960				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				101.36723		101.30580				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				100.45308		100.33320				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				96.58177		96.40388				0.00	0	0
Total NN019 SPOT										0.00	0	0
Total For NN019										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NN02 On 24/07/2023 Spot Bond				119.20385		120.16620			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				99.44652		99.34203			0.00	0	0
Total NN022 SPOT									0.00	0	0
Total For NN022									0.00	0	0
NN023 On 07/11/2025 Spot Bond				99.55109		99.44750			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				101.23266		101.23266			0.00	0	0
Total NN026 SPOT									0.00	0	0
Total For NN026									0.00	0	0
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NN028U SPOT									0.00	0	0
Total For NN028U									0.00	0	0
NN03 On 23/11/2023 Spot Bond				100.03007		100.01641			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				98.26183		98.12231			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				100.91379		100.84250			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				93.69283		95.63818			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				99.07509		98.73788			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				100.02717		100.06634			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				99.88715		99.74714			0.00	0	0
Total NN040 SPOT									0.00	0	0
Total For NN040									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN043 On 03/03/2023 Spot Bond				101.83214		103.41470				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				100.37854		100.32217				0.00	0	0
Total NN046 SPOT										0.00	0	0
Total For NN046										0.00	0	0
NN048 On 03/03/2023 Spot Bond				101.69620		103.28500				0.00	0	0
Total NN048 SPOT										0.00	0	0
Total For NN048										0.00	0	0
NN049 On 03/03/2023 Spot Bond				101.81925		104.27710				0.00	0	0
Total NN049 SPOT										0.00	0	0
Total For NN049										0.00	0	0
NN05 On 12/03/2024 Spot Bond				101.83311		101.80332				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				101.89536		101.86475				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				99.94262		100.27250				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				107.45251		107.42710				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				76.56163		79.13215				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				76.56163		79.13215				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				111.51529		112.31490				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NNF06 On 12/09/2024 Spot Bond				103.92833		104.26610			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				116.44430		116.45260			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				116.29844		116.30640			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				85.98563		88.73192			0.00	0	0
Total NNF09 SPOT									0.00	0	0
Total For NNF09									0.00	0	0
NQ1A1 On 22/05/2052 Spot Bond				100.05874	6.56500	6.56500			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A2 On 22/05/2052 Spot Bond				112.03306					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				100.02509		100.06471			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				100.02529		100.06488			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				100.02041		100.06101			0.00	0	0
Total NQ1A28 SPOT									0.00	0	0
Total For NQ1A28									0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond				100.06276	5.76000	5.76000			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				110.38972					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				100.03075		100.06920			0.00	0	0
Total NQ1B20 SPOT									0.00	0	0
Total For NQ1B20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQ1B2 On 22/05/2022 Spot Bond				100.02726		100.06643			0.00	0	0
Total NQ1B21 SPOT									0.00	0	0
Total For NQ1B21									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				100.06878	5.96000	5.96000			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C1 On 22/05/2052 Spot Bond				112.37684					0.00	0	0
Total NQ1C17 SPOT									0.00	0	0
Total For NQ1C17									0.00	0	0
NQF1D On 22/05/2052 Spot Bond				100.07079					0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NRA02: On 31/10/2022 Spot Bond			7.09500	112.19435	6.64000	113.25100		76,793,442,000.00	10,823,600	2,705,900	
Total NRA022 SPOT								76,793,442,000.00	10,823,600	2,705,900	
Total For NRA022								76,793,442,000.00	10,823,600	2,705,900	
NRA02: On 31/05/2023 Spot Bond			3.98000	187.07646	4.00000	186.89451		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			9.61500	114.95143	9.19000	117.63870		62,463,468,669,000.00	6,496,460,600	2,455,609,900	
Total NRA028 SPOT								62,463,468,669,000.00	6,496,460,600	2,455,609,900	
Total For NRA028								62,463,468,669,000.00	6,496,460,600	2,455,609,900	
NRA02: On 30/11/2028 Spot Bond			100.00000	12.23019	100.00000	12.20312		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				100.74983		100.70618		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				100.64609		100.60180		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				102.28483		102.25580		0.00	0	0	
Total NTC21 SPOT								0.00	0	0	
Total For NTC21								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC22 On 15/02/2021 Spot Bond				100.59217		100.53880			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				100.94681		100.89310			0.00	500,000,000	500,000,000
Total NTC23 SPOT									0.00	500,000,000	500,000,000
Total For NTC23									0.00	500,000,000	500,000,000
NTC24 On 29/03/2021 Spot Bond				101.61126		101.58004			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25 On 07/09/2021 Spot Bond				101.99768		101.97161			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				101.88643		101.85945			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				101.72733		101.69896			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				101.74178		101.71321			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				101.59392		101.56522			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				99.48050		99.51846			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			6.74500	107.91957	6.29000	108.70092		2,385,952,018,000.00		353,736,400	1,588,434,100
Total OML06 SPOT								2,385,952,018,000.00		353,736,400	1,588,434,100
Total For OML06								2,385,952,018,000.00		353,736,400	1,588,434,100
OML07 On 19/03/2025 Spot Bond			9.91500	105.92829	9.49000	107.55385		0.00		0	1,630,000,000
Total OML07 SPOT								0.00		0	1,630,000,000
Total For OML07								0.00		0	1,630,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML08 On 14/09/2020 Spot Bond				102.22274		102.19466			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			7.04500	110.22117	6.59000	111.20786		2,836,539,622,000.00	402,631,600	1,100,657,900	
Total OML09 SPOT								2,836,539,622,000.00	402,631,600	1,100,657,900	
Total For OML09								2,836,539,622,000.00	402,631,600	1,100,657,900	
OML10 On 14/09/2025 Spot Bond			9.46500	109.96601	9.04000	111.78392		102,498,708,328,500.00	10,829,234,900	2,860,173,400	
Total OML10 SPOT								102,498,708,328,500.00	10,829,234,900	2,860,173,400	
Total For OML10								102,498,708,328,500.00	10,829,234,900	2,860,173,400	
OML11 On 11/06/2024 Spot Bond				98.71609		98.67854		0.00	0	0	
Total OML11 SPOT								0.00	0	0	
Total For OML11								0.00	0	0	
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAJ1U SPOT								0.00	0	0	
Total For PBAJ1U								0.00	0	0	
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBAV1U SPOT								0.00	0	0	
Total For PBAV1U								0.00	0	0	
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBBJ1U SPOT								0.00	0	0	
Total For PBBJ1U								0.00	0	0	
PBDJ1U On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBDJ1U SPOT								0.00	0	0	
Total For PBDJ1U								0.00	0	0	
PBGJ1U On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBGJ1U SPOT								0.00	0	0	
Total For PBGJ1U								0.00	0	0	
PBJC1U On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBJC1U SPOT								0.00	0	0	
Total For PBJC1U								0.00	0	0	
PBJJ1U On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBJJ1U SPOT								0.00	0	0	
Total For PBJJ1U								0.00	0	0	
PBKJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total PBKJ1U SPOT								0.00	0	0	
Total For PBKJ1U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0
PEP01 On 10/03/2023 Spot Bond				101.82727		101.79901			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				101.85918		101.83051			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	105.72800	10.00000	105.82100			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				101.82898		101.79926			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM51 On 28/02/2022 Spot Bond				99.98488		99.96737			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				101.14618		101.10956			0.00	0	0
Total PMM53 SPOT									0.00	0	0
Total For PMM53									0.00	0	0
PMM54 On 07/05/2021 Spot Bond				100.43027		100.38010			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				99.98541		99.96844			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				100.17774		100.12240			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				100.18426		100.12800			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				100.19728		100.13919			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				100.19913		100.14078			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				100.20099		100.14238			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			7.66500	118.94025	7.24000	121.30282		107,537,955,452,000.00	1,058,387,208,800	2,631,179,087,800	
Total R186 SPOT								17,537,955,452,000.00	058,387,208,800	631,179,087,800	
Total For R186								17,537,955,452,000.00	058,387,208,800	631,179,087,800	
R197 On 07/12/2023 Spot Bond			2.78000	311.96800	2.80000	311.65161		2,446,400,000,000.00	880,000,000	113,123,267,200	
Total R197 SPOT								2,446,400,000,000.00	880,000,000	113,123,267,200	
Total For R197								2,446,400,000,000.00	880,000,000	113,123,267,200	
R202 On 07/12/2033 Spot Bond			4.50500	215.31160	4.50500	215.21900		540,163,916,000,000.00	119,903,200,000	157,130,452,000	
Total R202 SPOT								10,163,916,000,000.00	119,903,200,000	157,130,452,000	
Total For R202								10,163,916,000,000.00	119,903,200,000	157,130,452,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023 On 28/02/2023 Spot Bond			5.44500	107.68372	4.99000	108.87127			702,178,644,563,500.00	1,047,232,074,300	156,552,321,800
Total R2023 SPOT									12,178,644,563,500.00	047,232,074,300	156,552,321,800
Total For R2023									12,178,644,563,500.00	047,232,074,300	156,552,321,800
R2030 On 31/01/2030 Spot Bond			9.13500	95.35999	8.86000	97.01615			242,606,556,563,500.00	1,887,532,190,100	1,695,822,732,600
Total R2030 SPOT									12,606,556,563,500.00	887,532,190,100	695,822,732,600
Total For R2030									12,606,556,563,500.00	887,532,190,100	695,822,732,600
R2032 On 31/03/2032 Spot Bond			9.90000	89.90334	9.65000	91.48408			862,196,734,960,000.00	1,198,201,690,400	757,036,415,400
Total R2032 SPOT									12,196,734,960,000.00	198,201,690,400	757,036,415,400
Total For R2032									12,196,734,960,000.00	198,201,690,400	757,036,415,400
R2035 On 28/02/2035 Spot Bond			10.48500	90.14904	10.23000	91.87475			140,392,483,774,000.00	1,062,507,628,400	1,374,291,121,300
Total R2035 SPOT									10,392,483,774,000.00	062,507,628,400	374,291,121,300
Total For R2035									10,392,483,774,000.00	062,507,628,400	374,291,121,300
R2037 On 31/01/2037 Spot Bond			10.78000	85.22727	10.54000	86.81725			545,399,336,632,000.00	421,651,144,400	1,074,819,647,900
Total R2037 SPOT									15,399,336,632,000.00	421,651,144,400	1,074,819,647,900
Total For R2037									15,399,336,632,000.00	421,651,144,400	1,074,819,647,900
R2040 On 31/01/2040 Spot Bond			11.05000	86.54753	10.86000	87.85023			792,714,375,710,000.00	343,232,070,200	546,580,715,600
Total R2040 SPOT									12,714,375,710,000.00	343,232,070,200	546,580,715,600
Total For R2040									12,714,375,710,000.00	343,232,070,200	546,580,715,600
R2044 On 31/01/2044 Spot Bond			11.10500	83.21948	10.92000	84.49201			674,250,307,813,500.00	150,765,448,700	1,212,400,849,900
Total R2044 SPOT									14,250,307,813,500.00	150,765,448,700	212,400,849,900
Total For R2044									14,250,307,813,500.00	150,765,448,700	212,400,849,900
R2048 On 28/02/2048 Spot Bond			11.07500	82.13540	10.89000	83.43598			545,833,066,750,000.00	952,219,690,000	1,606,642,986,500
Total R2048 SPOT									15,833,066,750,000.00	952,219,690,000	1,606,642,986,500
Total For R2048									15,833,066,750,000.00	952,219,690,000	1,606,642,986,500
R208 On 31/03/2021 Spot Bond			3.55000	103.68342	3.45000	103.75816			137,673,514,020,000.00	320,471,412,400	514,919,996,800
Total R208 SPOT									17,673,514,020,000.00	320,471,412,400	514,919,996,800
Total For R208									17,673,514,020,000.00	320,471,412,400	514,919,996,800
R209 On 31/03/2036 Spot Bond			10.51500	68.39245	10.29000	69.68394			114,193,225,541,000.00	1,532,495,789,400	901,001,257,100
Total R209 SPOT									14,193,225,541,000.00	532,495,789,400	901,001,257,100
Total For R209									14,193,225,541,000.00	532,495,789,400	901,001,257,100
R210 On 31/03/2028 Spot Bond			4.06000	184.58501	4.13000	183.61499			44,042,880,000,000.00	10,848,000,000	46,575,943,800
Total R210 SPOT									14,042,880,000,000.00	10,848,000,000	46,575,943,800
Total For R210									14,042,880,000,000.00	10,848,000,000	46,575,943,800
R212 On 31/01/2022 Spot Bond			2.35000	166.71704	2.25000	166.92553			92,825,000,000.00	39,500,000	38,798,620,700
Total R212 SPOT									92,825,000,000.00	39,500,000	38,798,620,700
Total For R212									92,825,000,000.00	39,500,000	38,798,620,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213 On 28/02/2031 Spot Bond			9.56500	84.66006	9.28000	86.33175			563,895,408,238,500.00	268,049,702,900	537,340,279,700
Total R213 SPOT									3,895,408,238,500.00	268,049,702,900	537,340,279,700
Total For R213									3,895,408,238,500.00	268,049,702,900	537,340,279,700
R214 On 28/02/2041 Spot Bond			10.91500	65.54709	10.71000	66.72136			709,453,810,328,500.00	1,164,402,547,900	783,384,862,100
Total R214 SPOT									9,453,810,328,500.00	164,402,547,900	783,384,862,100
Total For R214									9,453,810,328,500.00	164,402,547,900	783,384,862,100
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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
RC022\ On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	3,000,000,000
Total RC022U SPOT										0.00	0	3,000,000,000
Total For RC022U										0.00	0	3,000,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB0: On 30/09/2021 Spot Bond				102.24108		102.20935			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0: On 02/12/2021 Spot Bond				99.90920		99.88625			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				102.08455		102.05293			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				100.81482		100.80053			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				101.38966		101.36009			0.00	0	2,000,000,000
Total RDFB13 SPOT									0.00	0	2,000,000,000
Total For RDFB13									0.00	0	2,000,000,000
RDFB1: On 12/03/2023 Spot Bond				100.55542		100.52407			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				100.18537		100.16137			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				99.62273		99.57043			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB1: On 11/02/2024 Spot Bond				100.42867		100.37707			0.00	240,000,000	120,000,000
Total RDFB17 SPOT									0.00	240,000,000	120,000,000
Total For RDFB17									0.00	240,000,000	120,000,000
RDFB1: On 11/02/2026 Spot Bond				100.55999		100.50842			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				101.18250		101.15413			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				101.37994		101.35116			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB2 On 22/03/2026 Spot Bond				101.42417		101.39471				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2 On 29/03/2024 Spot Bond				101.30364		101.27112				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				100.10223		100.14339				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				100.20787		100.24861				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				100.18074		100.16441				0.00	60,000,000	30,000,000
Total RDFB26 SPOT										0.00	60,000,000	30,000,000
Total For RDFB26										0.00	60,000,000	30,000,000
RDFC4 On 04/06/2020 Spot Bond				99.90440		99.88293				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				100.52235		100.47779				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				100.21933		100.16631				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB18 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB18U SPOT										0.00	0	0
Total For REB18U										0.00	0	0
RED12 On 12/04/2021 Spot Bond				101.44390		101.39571				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				101.85605		101.80699				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				102.28242		102.24456				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED50 On 05/12/2022 Spot Bond				102.67703		102.64222				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond				105.13605		105.08297				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				106.27630		106.21666				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				101.28798		101.23400				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				101.43333		101.37571				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				101.71816		101.67183				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				104.15678		103.93924				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES04U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond				100.26904		100.25590				0.00	0	1,000,000,000
Total RES35 SPOT										0.00	0	1,000,000,000
Total For RES35										0.00	0	1,000,000,000
RES38 On 01/08/2020 Spot Bond				100.47638		100.42725				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				101.06009		101.02086				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				97.97548		97.95074				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
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES42U SPOT									0.00	0	0
Total For RES42U									0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES44U SPOT									0.00	0	0
Total For RES44U									0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES46U SPOT									0.00	0	0
Total For RES46U									0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RES47U SPOT									0.00	0	0
Total For RES47U									0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RMBI06 SPOT									0.00	0	0
Total For RMBI06									0.00	0	0
RW21 On 21/04/2021 Spot Bond			6.23500	104.19468	5.78000	104.58344		141,609,320,000.00	22,712,000	5,678,000	
Total RW21 SPOT								141,609,320,000.00	22,712,000	5,678,000	
Total For RW21								141,609,320,000.00	22,712,000	5,678,000	
RW23 On 10/12/2023 Spot Bond			7.09500	111.82661	6.64000	113.28494		25,711,122,096,000.00	3,623,836,800	743,367,800	
Total RW23 SPOT								25,711,122,096,000.00	3,623,836,800	743,367,800	
Total For RW23								25,711,122,096,000.00	3,623,836,800	743,367,800	
RW28 On 10/12/2028 Spot Bond			11.43500	98.34069	11.15000	99.78845		24,417,121,195,000.00	2,135,297,000	949,574,600	
Total RW28 SPOT								24,417,121,195,000.00	2,135,297,000	949,574,600	
Total For RW28								24,417,121,195,000.00	2,135,297,000	949,574,600	
SBK12/ On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.82100		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				100.77446		100.72890		0.00	0	0	
Total SBK18 SPOT								0.00	0	0	
Total For SBK18								0.00	0	0	
SBK22 On 28/05/2020 Spot Bond				99.98463		99.96672		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			6.71500	108.90846	6.26000	109.78258		0.00	0	2,030,000,000	
Total SBK23 SPOT								0.00	0	2,030,000,000	
Total For SBK23								0.00	0	2,030,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK24 On 19/10/2020 Spot Bond				101.09605		101.05006			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				101.20934		101.15881			0.00	0	0
Total SBK25 SPOT									0.00	0	0
Total For SBK25									0.00	0	0
SBK26 On 25/04/2021 Spot Bond			6.51500	106.05930	6.06000	106.45656			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				100.53027		100.48361			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				101.92312		101.89448			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			5.59500	109.04473	5.14000	109.51613			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			7.66000	111.59982	7.23500	113.74897		51,652,001,992,000.00	6,743,081,200	1,478,127,800	
Total SBS20 SPOT								51,652,001,992,000.00	6,743,081,200	1,478,127,800	
Total For SBS20								51,652,001,992,000.00	6,743,081,200	1,478,127,800	
SBS21 On 15/05/2026 Spot Bond				103.02613		102.98054			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			6.60500	114.17598	6.30000	115.22774		139,288,139,598,000.00	21,088,287,600	3,536,493,300	
Total SBS27 SPOT								139,288,139,598,000.00	21,088,287,600	3,536,493,300	
Total For SBS27								139,288,139,598,000.00	21,088,287,600	3,536,493,300	
SBS3 On 25/05/2026 Spot Bond			7.80500	101.90648	7.38000	103.93850		41,374,592,224,000.00	5,301,036,800	1,072,442,000	
Total SBS3 SPOT								41,374,592,224,000.00	5,301,036,800	1,072,442,000	
Total For SBS3								41,374,592,224,000.00	5,301,036,800	1,072,442,000	
SBS31 On 12/06/2027 Spot Bond			8.24000	112.59010	7.81500	114.95095		71,967,863,360,000.00	8,733,964,000	9,040,729,600	
Total SBS31 SPOT								71,967,863,360,000.00	8,733,964,000	9,040,729,600	
Total For SBS31								71,967,863,360,000.00	8,733,964,000	9,040,729,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS34 On 19/09/2024 Spot Bond			6.71000	114.38847	6.28500	116.07352			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			6.95500	111.34922	6.53000	113.10410			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			9.13500	106.79149	8.70000	109.64069			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			5.65500	104.35278	5.20000	104.99222			0.00	0	0
Total SBS4 SPOT									0.00	0	0
Total For SBS4									0.00	0	0
SBS40 On 12/11/2020 Spot Bond				100.70003		100.64051			0.00	0	0
Total SBS40 SPOT									0.00	0	0
Total For SBS40									0.00	0	0
SBS41 On 12/11/2022 Spot Bond			6.07500	109.19836	5.82500	109.77769			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			7.33500	115.07721	6.91000	117.13158		18,773,859,150,000.00	2,559,490,000	553,219,500	
Total SBS42 SPOT								18,773,859,150,000.00	2,559,490,000	553,219,500	
Total For SBS42								18,773,859,150,000.00	2,559,490,000	553,219,500	
SBS43 On 12/11/2027 Spot Bond			8.36000	113.88464	7.93500	116.41892		28,602,363,944,000.00	3,421,335,400	1,567,725,500	
Total SBS43 SPOT								28,602,363,944,000.00	3,421,335,400	1,567,725,500	
Total For SBS43								28,602,363,944,000.00	3,421,335,400	1,567,725,500	
SBS45 On 15/02/2021 Spot Bond				100.72266		100.66945		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			6.11500	114.17099	5.87000	114.80328		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				101.40242		101.34929		0.00	0	0	
Total SBS47 SPOT								0.00	0	0	
Total For SBS47								0.00	0	0	
SBS49 On 31/01/2022 Spot Bond				100.76961		100.72302		0.00	0	0	
Total SBS49 SPOT								0.00	0	0	
Total For SBS49								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS50 On 31/01/2022 Spot Bond			5.79000	108.80673	5.54000	109.20169			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			6.36500	114.15303	5.94000	115.61399			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				99.93565		99.88607			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				102.17040		102.12759			0.00	0	376,000,000
Total SBS53 SPOT									0.00	0	376,000,000
Total For SBS53									0.00	0	376,000,000
SBS54 On 12/06/2020 Spot Bond				101.75677		101.73114			0.00	0	0
Total SBS54 SPOT									0.00	0	0
Total For SBS54									0.00	0	0
SBS55 On 12/06/2022 Spot Bond				102.20460		102.17619			0.00	0	0
Total SBS55 SPOT									0.00	0	0
Total For SBS55									0.00	0	0
SBS56 On 12/06/2022 Spot Bond			5.95000	109.77226	5.69000	110.26866			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				102.15804		102.12972			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				102.26189		102.23351			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				101.21810		101.18325			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				101.58990		101.54949			0.00	0	0
Total SBS60 SPOT									0.00	0	0
Total For SBS60									0.00	0	0
SBS62 On 31/01/2024 Spot Bond				99.87361		99.82547			0.00	0	0
Total SBS62 SPOT									0.00	0	0
Total For SBS62									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS63 On 31/01/2026 Spot Bond				100.40743		100.36025				0.00	0	4,000,000,000
Total SBS63 SPOT										0.00	0	4,000,000,000
Total For SBS63										0.00	0	4,000,000,000
SBS64 On 31/01/2029 Spot Bond				98.82410		98.77060				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				98.71170		98.65336				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				100.69418		100.66358				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				99.99779		99.96220				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				98.84450		98.72737				0.00	0	1,170,000,000
Total SBS68 SPOT										0.00	0	1,170,000,000
Total For SBS68										0.00	0	1,170,000,000
SBS69 On 02/12/2034 Spot Bond				99.91078		99.88811				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			3.91000	301.09870	3.93000	300.78574				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			5.63500	191.91076	5.63500	191.82245				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				104.70296		104.66352				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				101.76440		101.72086				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT103 On 31/03/2024 Spot Bond				97.85777		97.80719				0.00	1,650,966,900	6,000,000,000
Total SBT103 SPOT										0.00	1,650,966,900	6,000,000,000
Total For SBT103										0.00	1,650,966,900	6,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBT201 On 13/02/2023 Spot Bond				100.23791		100.22975			0.00	0	1,000,000,000
Total SBT201 SPOT									0.00	0	1,000,000,000
Total For SBT201									0.00	0	1,000,000,000
SBT202 On 03/12/2023 Spot Bond				95.93104		95.89612			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			7.54500	108.47154	7.09000	109.91981			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				100.86254		100.82012			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				94.25925		94.18985			0.00	0	150,000,000
Total SBT206 SPOT									0.00	0	150,000,000
Total For SBT206									0.00	0	150,000,000
SGI004 On 20/01/2021 Spot Bond				101.48151		101.43335			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				101.49007		101.44194			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				99.39005		99.34017			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	105.72800	10.00000	105.82100			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SLI4 On 15/08/2021 Spot Bond				101.13181		101.07739			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				100.30237		100.24688			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRA3 On 15/11/2020 Spot Bond				100.27760		100.22332			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				100.29499		100.24010			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				100.59863		100.54489			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				100.31041		100.25425			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				100.31099		100.25479			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				100.31267		100.25634			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				100.29665		100.24162			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				100.33992		100.28136			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				100.32479		100.26745			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				100.33193		100.27402			0.00	0	0
Total SLRC4 SPOT									0.00	0	0
Total For SLRC4									0.00	0	0
SLRC5 On 15/08/2022 Spot Bond				99.25620		99.20035			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				101.95628		101.91729			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SNT03 On 12/04/2023 Spot Bond			7.37500	112.63623	6.92000	113.86619			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				101.64211		101.60870			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				91.62541		91.56080			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				100.42468		100.31089			0.00	0	0
Total SPDA10 SPOT									0.00	0	0
Total For SPDA10									0.00	0	0
SPDA11 On 21/08/2020 Spot Bond				100.21559		100.10280			0.00	0	0
Total SPDA11 SPOT									0.00	0	0
Total For SPDA11									0.00	0	0
SPDA12 On 21/08/2022 Spot Bond				101.01739		100.90469			0.00	0	0
Total SPDA12 SPOT									0.00	0	0
Total For SPDA12									0.00	0	0
SPDA13 On 21/08/2024 Spot Bond				100.13291		100.01947			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				100.13762		100.08236			0.00	0	0
Total SPDA8 SPOT									0.00	0	0
Total For SPDA8									0.00	0	0
SPG004 On 27/09/2023 Spot Bond				101.43092		101.39747			0.00	0	0
Total SPG004 SPOT									0.00	0	0
Total For SPG004									0.00	0	0
SPG005 On 15/03/2024 Spot Bond				101.73130		101.70121			0.00	0	0
Total SPG005 SPOT									0.00	0	0
Total For SPG005									0.00	0	0
SPG006 On 18/06/2022 Spot Bond				101.78311		101.75399			0.00	0	0
Total SPG006 SPOT									0.00	0	0
Total For SPG006									0.00	0	0
SPG007 On 18/06/2024 Spot Bond				101.68537		101.65547			0.00	0	350,000,000
Total SPG007 SPOT									0.00	0	350,000,000
Total For SPG007									0.00	0	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SPG00! On 15/10/2022 Spot Bond				100.83403		100.79492			0.00	0	0
Total SPG008 SPOT									0.00	0	0
Total For SPG008									0.00	0	0
SPG00! On 15/10/2024 Spot Bond				100.90358		100.86421			0.00	0	0
Total SPG009 SPOT									0.00	0	0
Total For SPG009									0.00	0	0
SPGC0 On 15/10/2020 Spot Bond				100.54978		100.51065			0.00	0	0
Total SPGC01 SPOT									0.00	0	0
Total For SPGC01									0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS044U SPOT									0.00	0	0
Total For SS044U									0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS046U SPOT									0.00	0	0
Total For SS046U									0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS051U SPOT									0.00	0	0
Total For SS051U									0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS052U SPOT									0.00	0	0
Total For SS052U									0.00	0	0
SS053L 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	8,000,000,000
Total SS057U SPOT									0.00	0	8,000,000,000
Total For SS057U									0.00	0	8,000,000,000
SSA07 On 15/05/2023 Spot Bond				100.33193		100.27505			0.00	0	0
Total SSA07 SPOT									0.00	0	0
Total For SSA07									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			6.11000	101.55930	5.65500	101.91614			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			6.11000	101.55930	5.65500	101.91614			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			5.21500	129.56695	5.18500	129.67702			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			9.16500	110.99932	8.74000	113.14933			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			11.43500	74.59817	11.15000	75.99955			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				97.98265		97.94464			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				99.90648		99.88308			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				100.24222		100.18670			0.00	0	0
Total SSN035 SPOT									0.00	0	0
Total For SSN035									0.00	0	0
SSN03 On 01/06/2021 Spot Bond				99.91535		99.89154			0.00	0	0
Total SSN037 SPOT									0.00	0	0
Total For SSN037									0.00	0	0
SSN03 On 26/01/2021 Spot Bond			9.55000	103.17614	9.55000	103.14971			0.00	0	0
Total SSN038 SPOT									0.00	0	0
Total For SSN038									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN04(On 13/10/2023 Spot Bond				101.07174		101.03224			0.00	0	0
Total SSN040 SPOT									0.00	0	0
Total For SSN040									0.00	0	0
SSN04(On 13/10/2023 Spot Bond			6.84500	109.93099	6.39000	111.34937			0.00	0	0
Total SSN041 SPOT									0.00	0	0
Total For SSN041									0.00	0	0
SSN04(On 31/01/2038 Spot Bond			5.36000	97.01370	5.35000	97.09836			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN04(On 09/02/2027 Spot Bond				98.81129		98.75224			0.00	0	0
Total SSN044 SPOT									0.00	0	0
Total For SSN044									0.00	0	0
SSN04(On 30/04/2027 Spot Bond				100.59951		100.55179			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0
SSN04(On 05/04/2027 Spot Bond				101.09987		101.06292			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN05(On 08/12/2023 Spot Bond			3.81000	302.04159	3.83000	301.72831			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05(On 26/09/2020 Spot Bond				101.27089		101.24158			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0
SSN05(On 26/10/2020 Spot Bond				100.61256		100.56873			0.00	0	0
Total SSN052 SPOT									0.00	0	0
Total For SSN052									0.00	0	0
SSN05(On 26/10/2022 Spot Bond				100.59818		100.55237			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN05(On 03/11/2022 Spot Bond				100.48797		100.43918			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN05(On 19/12/2022 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05(On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0
SSN06(On 05/10/2022 Spot Bond				101.09632		101.06229			0.00	0	0
Total SSN060 SPOT									0.00	0	0
Total For SSN060									0.00	0	0
SSN06(On 31/03/2028 Spot Bond			5.28000	169.70806	5.35000	168.82053			0.00	0	0
Total SSN061 SPOT									0.00	0	0
Total For SSN061									0.00	0	0
SSN06(On 31/01/2025 Spot Bond			4.60000	133.06842	4.57000	133.18440			0.00	0	0
Total SSN062 SPOT									0.00	0	0
Total For SSN062									0.00	0	0
SSN06(On 31/01/2038 Spot Bond			5.56000	94.48293	5.55000	94.56413			0.00	0	0
Total SSN063 SPOT									0.00	0	0
Total For SSN063									0.00	0	0
SSN06(On 31/03/2029 Spot Bond			5.06000	92.19972	5.08000	92.01411			0.00	0	0
Total SSN064 SPOT									0.00	0	0
Total For SSN064									0.00	0	0
SSN06(On 31/03/2028 Spot Bond			5.24000	170.17353	5.31000	169.28341			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06(On 14/05/2028 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06(On 28/05/2023 Spot Bond				99.98475		99.96702			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06(On 28/05/2023 Spot Bond				99.98505		99.96761			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				99.98572		99.96902			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				101.76862		101.73800			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN07: On 15/06/2023 Spot Bond				101.74113		101.71090			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				100.00000		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				100.00000		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				101.70967		101.67912			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				101.08693		101.04707			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				86.52000		83.28900			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				103.36882		103.28389			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				99.99985		99.98303			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				101.92632		101.89528			0.00	0	0
Total SSN082 SPOT									0.00	0	0
Total For SSN082									0.00	0	0
SSN08: On 05/11/2023 Spot Bond				100.48148		100.43139			0.00	0	0
Total SSN083 SPOT									0.00	0	0
Total For SSN083									0.00	0	0
SSN08: On 07/12/2033 Spot Bond			5.38000	196.90528	5.38000	196.81599			0.00	0	0
Total SSN084 SPOT									0.00	0	0
Total For SSN084									0.00	0	0
SSN08: On 23/01/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN085 SPOT									0.00	0	0
Total For SSN085									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN08(On 23/01/2021 Spot Bond				100.00000		100.00000			0.00	0	0
Total SSN086 SPOT									0.00	0	0
Total For SSN086									0.00	0	0
SSN08(On 21/12/2026 Spot Bond				100.05999		100.02543			0.00	0	0
Total SSN089 SPOT									0.00	0	0
Total For SSN089									0.00	0	0
SSN09(On 31/01/2030 Spot Bond				100.53058		100.48419			0.00	0	0
Total SSN093 SPOT									0.00	0	0
Total For SSN093									0.00	0	0
SSN09(On 31/01/2030 Spot Bond				100.52081		100.47600			0.00	0	0
Total SSN095 SPOT									0.00	0	0
Total For SSN095									0.00	0	0
SSN09(On 28/05/2025 Spot Bond				99.92850		99.91148			0.00	0	0
Total SSN096 SPOT									0.00	0	0
Total For SSN096									0.00	0	0
SSN09(On 28/02/2027 Spot Bond				99.93197		99.91148			0.00	0	0
Total SSN098 SPOT									0.00	0	0
Total For SSN098									0.00	0	0
SSN09(On 07/06/2023 Spot Bond				100.40454		100.37644			0.00	0	0
Total SSN099 SPOT									0.00	0	0
Total For SSN099									0.00	0	0
SSN10(On 31/01/2030 Spot Bond			9.80000	91.45806	8.00000	102.53129			0.00	0	0
Total SSN100 SPOT									0.00	0	0
Total For SSN100									0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.68500	102.70553	8.26000	104.50500		22,170,588,588,000.00	2,552,744,800	571,509,600	
Total SZ25 SPOT								22,170,588,588,000.00	2,552,744,800	571,509,600	
Total For SZ25								22,170,588,588,000.00	2,552,744,800	571,509,600	
T13A11 On 21/08/2020 Spot Bond				100.43774		100.32594			0.00	0	0
Total T13A11 SPOT									0.00	0	0
Total For T13A11									0.00	0	0
T13A12 On 21/08/2020 Spot Bond			5.99000	103.75072	5.53500	103.84497			0.00	0	0
Total T13A12 SPOT									0.00	0	0
Total For T13A12									0.00	0	0
T13A15 On 21/08/2020 Spot Bond				100.13921		100.08369			0.00	0	0
Total T13A15 SPOT									0.00	0	0
Total For T13A15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T13A16 On 21/08/2020 Spot Bond			6.09000	103.66747	5.63500	103.76134			0.00	0	0
Total T13A16 SPOT									0.00	0	0
Total For T13A16									0.00	0	0
T13A19 On 21/08/2020 Spot Bond				100.13971		100.02524			0.00	0	0
Total T13A19 SPOT									0.00	0	0
Total For T13A19									0.00	0	0
T13A20 On 21/08/2020 Spot Bond			6.04000	103.39851	5.58500	103.49229			0.00	0	0
Total T13A20 SPOT									0.00	0	0
Total For T13A20									0.00	0	0
T13A21 On 21/08/2020 Spot Bond				100.17335		100.06096			0.00	0	0
Total T13A21 SPOT									0.00	0	0
Total For T13A21									0.00	0	0
T14A11 On 21/11/2021 Spot Bond				100.13798		100.02376			0.00	0	0
Total T14A11 SPOT									0.00	0	0
Total For T14A11									0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	100.96593	8.55000	100.94296			0.00	0	0
Total T14A12 SPOT									0.00	0	0
Total For T14A12									0.00	0	0
T14A13 On 21/11/2021 Spot Bond				99.91380		99.80083			0.00	0	0
Total T14A13 SPOT									0.00	0	0
Total For T14A13									0.00	0	0
T15OM On 21/11/2020 Spot Bond				100.12418		100.01209			0.00	0	0
Total T15OM4 SPOT									0.00	0	0
Total For T15OM4									0.00	0	0
T16OM On 21/08/2020 Spot Bond				100.12417		100.01209			0.00	0	0
Total T16OM1 SPOT									0.00	0	0
Total For T16OM1									0.00	0	0
TFS13€ On 06/07/2020 Spot Bond				101.27512		101.24238			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS142 On 28/10/2021 Spot Bond				100.64788		100.60214			0.00	0	0
Total TFS142 SPOT									0.00	0	0
Total For TFS142									0.00	0	0
TFS14€ On 20/03/2022 Spot Bond				101.02997		101.00066			0.00	0	0
Total TFS145 SPOT									0.00	0	0
Total For TFS145									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS147 On 12/10/2020 Spot Bond				101.08353		101.04656				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond				101.72834		101.69134				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149 On 31/10/2021 Spot Bond				100.51962		100.47361				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond				99.93468		99.91471				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond				101.22805		101.19425				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond				101.38019		101.34617				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond				99.42158		99.39903				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond				100.08552		100.06392				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond				100.22174		100.16846				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond				101.15932		101.13176				0.00	0	500,000,000
Total TFS158 SPOT										0.00	0	500,000,000
Total For TFS158										0.00	0	500,000,000
TFS159 On 20/03/2024 Spot Bond				99.26734		99.23387				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				99.99999		99.98605				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS162 On 27/05/2024 Spot Bond				99.99996		99.98561			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				100.57372		100.53230			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				100.63499		100.59319			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				100.17300		100.05912			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			6.41000	103.10284	5.95500	103.19523			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				100.40705		100.29540			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			5.22500	103.54032	4.77000	103.63670			0.00	0	0
Total TH13A8 SPOT									0.00	0	0
Total For TH13A8									0.00	0	0
TH13B1 On 21/08/2020 Spot Bond				100.14534		100.03000			0.00	0	0
Total TH13B1 SPOT									0.00	0	0
Total For TH13B1									0.00	0	0
TH13B2 On 21/08/2020 Spot Bond				100.14550		100.03014			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				100.15016		100.03408			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				100.14476		100.08835			0.00	0	0
Total TH13B4 SPOT									0.00	0	0
Total For TH13B4									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13B: On 21/08/2020 Spot Bond				100.14486		100.02959			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				100.15658		100.03951			0.00	0	0
Total TH13C1 SPOT									0.00	0	0
Total For TH13C1									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.15786		100.04059			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.15818		100.04087			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.16139		100.04358			0.00	0	0
Total TH13C4 SPOT									0.00	0	0
Total For TH13C4									0.00	0	0
TH13C: On 21/08/2020 Spot Bond				100.16539		100.04697			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				100.20929		100.08409			0.00	0	0
Total TH13D1 SPOT									0.00	0	0
Total For TH13D1									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.20929		100.08409			0.00	0	0
Total TH13D2 SPOT									0.00	0	0
Total For TH13D2									0.00	0	0
TH13D: On 21/08/2020 Spot Bond				100.21406		100.08812			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				100.21167		100.08611			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				100.21247		100.08678			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				100.14022		100.02565			0.00	0	0
Total TH14A3 SPOT									0.00	0	0
Total For TH14A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH14A: On 21/11/2021 Spot Bond			5.84000	106.13094	5.38500	106.78229			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				101.08032		100.96750			0.00	0	0
Total TH14A7 SPOT									0.00	0	0
Total For TH14A7									0.00	0	0
TH14A: On 21/11/2021 Spot Bond			6.00000	104.83893	5.54500	105.48342			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				100.14997		100.03389			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				100.42840		100.31352			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				100.14326		100.02822			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				100.86302		100.74685			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				101.00299		100.88755			0.00	0	0
Total TH14C2 SPOT									0.00	0	0
Total For TH14C2									0.00	0	0
TH14C: On 21/11/2021 Spot Bond				100.15285		100.03632			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				100.20554		100.08083			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				101.99105		101.86971			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				101.58432		101.46305			0.00	0	0
Total TH14D3 SPOT									0.00	0	0
Total For TH14D3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A On 21/11/2020 Spot Bond				100.14766		100.03424				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				100.12033		100.00633				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	100.15642	9.82000	100.13034				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				100.24837		100.13557				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				99.98129		99.86721				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				100.13091		100.01777				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				100.13259		100.01920				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				100.13997		100.02545				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B On 21/11/2022 Spot Bond				100.59936		100.48577				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B On 21/11/2022 Spot Bond				100.71415		100.60097				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				100.14751		100.03182				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C On 21/11/2022 Spot Bond				100.83346		100.71921				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15C: On 21/11/2022 Spot Bond				100.14366		100.02856				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				101.85700		101.73668				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				100.74033		100.61954				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond				100.17769		100.05734				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				100.13016		100.01715				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A: On 21/08/2024 Spot Bond				100.13323		100.01974				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A: On 21/08/2024 Spot Bond			8.49000	102.21712	8.49000	102.19378				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B: On 21/08/2024 Spot Bond				100.13708		100.02300				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				100.14205		100.02720				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				100.17640		100.05624				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	105.72800	10.00000	105.82100				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL22 On 04/03/2021 Spot Bond				99.88755		99.86399			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				99.73976		99.71453			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			6.61500	107.06452	6.16000	108.03037			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			7.87500	108.21053	7.42000	109.89067			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				101.00213		100.99143			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				101.65895		101.61719			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			8.74500	102.92120	8.32000	104.60529			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond				100.66778		100.62321			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				101.79320		101.76531			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				101.83796		101.80949			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				100.36689		100.31485			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				101.54908		101.52136			0.00	0	0
Total TLC09 SPOT									0.00	0	0
Total For TLC09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN20 On 17/09/2020 Spot Bond			4.54500	103.78960	4.09000	103.92247			0.00	0	9,919,200,000
Total TN20 SPOT									0.00	0	9,919,200,000
Total For TN20									0.00	0	9,919,200,000
TN20/R On 17/09/2020 Spot Bond			100.00000	80.36873	100.00000	80.20094			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	51.28009	100.00000	51.16722			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			7.59500	110.15828	7.14000	111.58508		101,563,378,000.00	13,372,400	18,178,543,100	
Total TN23 SPOT								101,563,378,000.00	13,372,400	18,178,543,100	
Total For TN23								101,563,378,000.00	13,372,400	18,178,543,100	
TN23/R On 06/11/2023 Spot Bond			100.00000	16.77946	100.00000	16.74252		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			9.28500	103.40606	8.86000	105.14061		62,265,787,527,000.00	6,706,062,200	34,098,867,800	
Total TN25 SPOT								62,265,787,527,000.00	6,706,062,200	34,098,867,800	
Total For TN25								62,265,787,527,000.00	6,706,062,200	34,098,867,800	
TN25/R On 19/08/2025 Spot Bond			100.00000	13.11950	100.00000	13.09031		0.00	0	0	
Total TN25/R186 SPOT								0.00	0	0	
Total For TN25/R186								0.00	0	0	
TN27 On 14/11/2027 Spot Bond			9.56500	96.81649	9.14000	99.00555		26,124,926,586,000.00	2,731,304,400	6,865,726,800	
Total TN27 SPOT								26,124,926,586,000.00	2,731,304,400	6,865,726,800	
Total For TN27								26,124,926,586,000.00	2,731,304,400	6,865,726,800	
TN27/R On 14/11/2027 Spot Bond			100.00000	9.37274	100.00000	9.35210		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			10.68500	100.20769	10.33500	102.35832		10,685,000,000,000.00	1,000,000,000	2,500,000,000	
Total TN30 SPOT								10,685,000,000,000.00	1,000,000,000	2,500,000,000	
Total For TN30								10,685,000,000,000.00	1,000,000,000	2,500,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	118.75183	8.00000	118.72638		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			12.64000	87.65723	12.41000	89.12452		18,960,000,000,000.00	1,500,000,000	4,900,000,000	
Total TN40 SPOT								18,960,000,000,000.00	1,500,000,000	4,900,000,000	
Total For TN40								18,960,000,000,000.00	1,500,000,000	4,900,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN40/R On 09/10/2040 Spot Bond			10.75000	101.38273	10.75000	101.35373			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TNF25U SPOT									0.00	0	0
Total For TNF25U									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.72800	10.00000	105.82100			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			6.85500	101.22485	6.40000	101.43412			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			6.34000	106.12258	5.88500	106.35270			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2Ai On 14/12/2020 Spot Bond			6.14000	106.25064	5.68500	106.48183			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond				101.87861		101.84644			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				101.92768		101.89482			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				102.94038		102.90829			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				102.21221		102.17532			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				102.72188		102.67775			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				102.72188		102.67775			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA3A: On 14/11/2020 Spot Bond				100.30254		100.24951			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				100.29433		100.24069			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			6.55500	105.86370	6.10000	106.90898			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				100.30080		100.24790			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				100.29152		100.23809			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				100.36045		100.30304			0.00	0	0
Total TRA3B1 SPOT									0.00	0	0
Total For TRA3B1									0.00	0	0
TRA3B: On 14/11/2022 Spot Bond				100.35315		100.29629			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				100.59318		100.55381			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				101.06807		101.02866			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			6.84500	109.08561	6.39000	110.68400			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				100.96689		100.92983			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				101.03566		100.99700			0.00	0	0
Total TRA4A6 SPOT									0.00	0	0
Total For TRA4A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA4A On 13/04/2024 Spot Bond				101.06807		101.02866			0.00	0	0
Total TRA4A7 SPOT									0.00	0	0
Total For TRA4A7									0.00	0	0
TRA4A8 On 13/04/2024 Spot Bond			8.62000	101.01973	8.62000	100.99645			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				101.19015		101.14788			0.00	0	0
Total TRA4B1 SPOT									0.00	0	0
Total For TRA4B1									0.00	0	0
TRA4B2 On 13/04/2024 Spot Bond				101.19015		101.14788			0.00	0	0
Total TRA4B2 SPOT									0.00	0	0
Total For TRA4B2									0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ11U SPOT									0.00	0	0
Total For TRQ11U									0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ12U SPOT									0.00	0	0
Total For TRQ12U									0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ13U SPOT									0.00	0	0
Total For TRQ13U									0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ14U SPOT									0.00	0	0
Total For TRQ14U									0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG01U SPOT									0.00	0	0
Total For TSG01U									0.00	0	0
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG02U SPOT									0.00	0	0
Total For TSG02U									0.00	0	0
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG03U SPOT									0.00	0	0
Total For TSG03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG04U SPOT										0.00	0	0
Total For TSG04U										0.00	0	0
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG05U SPOT										0.00	0	0
Total For TSG05U										0.00	0	0
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG06U SPOT										0.00	0	0
Total For TSG06U										0.00	0	0
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG07U SPOT										0.00	0	0
Total For TSG07U										0.00	0	0
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG08U SPOT										0.00	0	0
Total For TSG08U										0.00	0	0
TSP23 On 09/07/2020 Spot Bond				99.12512		99.10477				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP23 On 13/08/2020 Spot Bond				104.21784		104.17728				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP23 On 08/10/2020 Spot Bond				97.31153		97.29147				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP24 On 12/11/2020 Spot Bond				96.57236		96.55207				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TSP24 On 11/06/2020 Spot Bond				99.72619		99.70794				0.00	0	0
Total TSP241 SPOT										0.00	0	0
Total For TSP241										0.00	0	0
TSP24 On 10/09/2020 Spot Bond				97.99965		97.98077				0.00	0	0
Total TSP242 SPOT										0.00	0	0
Total For TSP242										0.00	0	0
TSP24 On 04/03/2021 Spot Bond				94.69966		94.68080				0.00	0	0
Total TSP243 SPOT										0.00	0	0
Total For TSP243										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSP244 On 18/03/2021 Spot Bond				94.57424		94.55585			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				94.42378		94.40613			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				97.62824		97.61222			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				94.83495		94.81930			0.00	0	0
Total TSP247 SPOT									0.00	0	0
Total For TSP247									0.00	0	0
TU1A11 On 31/01/2025 Spot Bond				100.59391		100.54518			0.00	0	0
Total TU1A11 SPOT									0.00	0	0
Total For TU1A11									0.00	0	0
TU1B11 On 31/01/2025 Spot Bond				100.72326		100.66977			0.00	0	0
Total TU1B11 SPOT									0.00	0	0
Total For TU1B11									0.00	0	0
TU1D11 On 31/01/2025 Spot Bond				101.72173		101.66931			0.00	0	0
Total TU1D11 SPOT									0.00	0	0
Total For TU1D11									0.00	0	0
TUHF02 On 24/10/2024 Spot Bond				100.75785		100.71056			0.00	0	0
Total TUHF02 SPOT									0.00	0	0
Total For TUHF02									0.00	0	0
TWC33 On 27/05/2020 Spot Bond				101.69661		101.67755			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				101.59899		101.57996			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				100.80877		100.79192			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				100.52510		100.51090			0.00	0	0
Total TWC334 SPOT									0.00	0	0
Total For TWC334									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC33 On 27/07/2020 Spot Bond				100.46941		100.45519				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				100.39752		100.38333				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				100.19612		100.18211				0.00	0	0
Total TWC337 SPOT										0.00	0	0
Total For TWC337										0.00	0	0
TWC33 On 19/08/2020 Spot Bond				100.11097		100.09710				0.00	0	0
Total TWC338 SPOT										0.00	0	0
Total For TWC338										0.00	0	0
UG21 On 02/03/2021 Spot Bond			6.80500	105.33939	6.35000	105.66602				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			9.81500	108.87665	9.39000	110.79102		44,018,131,404,000.00		4,484,781,600	981,684,900	
Total UG26 SPOT								14,018,131,404,000.00		4,484,781,600	981,684,900	
Total For UG26								14,018,131,404,000.00		4,484,781,600	981,684,900	
VCJA1U 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
VCJA2U 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
VCJA3U 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
VCJA4U 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
VCJA5U 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
VCJA6U On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA6U SPOT										0.00	0	0
Total For VCJA6U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA7U SPOT										0.00	0	0
Total For VCJA7U										0.00	0	0
VCJA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8I On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA11U SPOT										0.00	0	0
Total For VJA11U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
Total For VJB12U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond				101.84465		101.81724			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				101.20783		101.17240			0.00	238,000,000	119,000,000
Total VKE09 SPOT									0.00	238,000,000	119,000,000
Total For VKE09									0.00	238,000,000	119,000,000
VKE10 On 08/07/2022 Spot Bond				100.71944		100.68155			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				100.72611		100.68361			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				100.75066		100.70297			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				100.08413		100.06888			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				100.13930		100.12393			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VKE15 On 14/02/2023 Spot Bond				100.29805		100.24536			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				100.30498		100.25175			0.00	0	0
Total VKE16 SPOT									0.00	0	0
Total For VKE16									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA10U SPOT									0.00	0	0
Total For VPA10U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB11U SPOT										0.00	0	0
Total For VPB11U										0.00	0	0
VPB12L 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
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR862U SPOT										0.00	0	0
Total For VR862U										0.00	0	0
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR865U SPOT										0.00	0	0
Total For VR865U										0.00	0	0
VR868L 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
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR869U SPOT										0.00	0	0
Total For VR869U										0.00	0	0
VR870L 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
Total For VR870U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VR872L On 19/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR872U SPOT										0.00	0	0
Total For VR872U										0.00	0	0
VRI871 On 28/07/2020 Spot Bond				100.40854		100.39445				0.00	50,000,000,000	50,000,000,000
Total VRI871 SPOT										0.00	50,000,000,000	50,000,000,000
Total For VRI871										0.00	50,000,000,000	50,000,000,000
WHL01 On 10/10/2020 Spot Bond				101.27941		101.24418				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				100.97039		100.93686				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond				99.85333		99.81647				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			5.08000	99.98608	4.62500	99.97466			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			5.36500	103.47874	4.91000	103.91646			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/R203 On 28/05/2021 Spot Bond			100.00000	49.33441	100.00000	49.22462			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									1.38e+017	210,733,879,614	165,881,201,003
Total for SPOT :									1.38e+017	210,733,879,614	165,881,201,003
Total Futures									1.38e+017	210,733,895,906	165,882,138,470
Total Options									0.00	0	274,524
Grand Total:									1.38e+017	210,733,895,906	165,882,412,994