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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/03/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/05/2020 Bond Future			11.91889	71.99503	11.77225	72.75625			0.00	0	350
ES33 On 06/08/2020 Bond Future			12.08224	73.27876	11.92976	74.05353			0.00	0	0
ES33 On 05/11/2020 Bond Future			12.25226	70.76931	12.09374	71.55758			0.00	0	0
ES33 On 04/02/2021 Bond Future			12.43668	72.01973	12.27161	72.82187			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/05/2020 Bond Future			12.25038	72.02052	12.10358	72.86784			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			12.40981	73.30470	12.25711	74.16707			0.00	0	0
ES42 On 05/11/2020 Bond Future			12.57527	70.32336	12.41632	71.20074			0.00	0	0
ES42 On 04/02/2021 Bond Future			12.74855	71.56529	12.58305	72.45805			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 07/05/2020 Bond Future			134.82596	134.82596	135.37872	135.37872			269,651.92	2	2,069
I2025 On 06/08/2020 Bond Future			135.75655	135.75655	136.31923	136.31923			0.00	0	0
I2025 On 05/11/2020 Bond Future			138.16253	138.16253	138.73505	138.73505			0.00	0	0
I2025 On 04/02/2021 Bond Future			139.10765	139.10765	139.69015	139.69015			0.00	0	0

Contract 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									269,651.92	2	2,069
Total For I2025									269,651.92	2	2,069
I2029 On 07/05/2020 Bond Future			96.57889	96.57889	96.57781	96.57781			0.00	0	3,814
I2029 On 06/08/2020 Bond Future			98.32482	98.32482	98.32361	98.32361			0.00	0	0
I2029 On 05/11/2020 Bond Future			98.92410	98.92410	98.92276	98.92276			0.00	0	0
I2029 On 04/02/2021 Bond Future			100.69543	100.69543	100.69397	100.69397			0.00	0	0
Total I2029 Future									0.00	0	3,814
Total For I2029									0.00	0	3,814
I2033 On 07/05/2020 Bond Future			95.60993	95.60993	96.19146	96.19146			6,883,914.96	72	7,065
I2033 On 06/08/2020 Bond Future			97.33837	97.33837	97.93034	97.93034			0.00	0	0
I2033 On 05/11/2020 Bond Future			97.84189	97.84189	98.44422	98.44422			0.00	0	0
I2033 On 04/02/2021 Bond Future			99.59397	99.59397	100.20697	100.20697			0.00	0	0
Total I2033 Future									6,883,914.96	72	7,065
Total For I2033									6,883,914.96	72	7,065
I2038 On 07/05/2020 Bond Future			110.22946	110.22946	110.30462	110.30462			10,692,257.62	97	11,047
I2038 On 06/08/2020 Bond Future			110.52708	110.52708	110.60352	110.60352			0.00	0	0
I2038 On 05/11/2020 Bond Future			112.48597	112.48597	112.56355	112.56355			0.00	0	0
I2038 On 04/02/2021 Bond Future			112.77994	112.77994	112.85871	112.85871			0.00	0	0
Total I2038 Future									10,692,257.62	97	11,047
Total For I2038									10,692,257.62	97	11,047
I2046 On 07/05/2020 Bond Future			96.82234	96.82234	97.49482	97.49482			19,364,468.00	200	14,200
I2046 On 06/08/2020 Bond Future			98.57276	98.57276	99.25728	99.25728			0.00	0	0
I2046 On 05/11/2020 Bond Future			98.52314	98.52314	99.21955	99.21955			0.00	0	0
I2046 On 04/02/2021 Bond Future			100.28703	100.28703	100.99591	100.99591			0.00	0	0
Total I2046 Future									19,364,468.00	200	14,200
Total For I2046									19,364,468.00	200	14,200
I2050 On 07/05/2020 Bond Future			98.69389	98.69389	99.61849	99.61849			49,346,945.00	500	13,444
I2050 On 06/08/2020 Bond Future			98.59692	98.59692	99.53823	99.53823			0.00	0	0
I2050 On 05/11/2020 Bond Future			100.34424	100.34424	101.30213	101.30213			0.00	0	0
I2050 On 04/02/2021 Bond Future			100.21977	100.21977	101.19465	101.19465			0.00	0	0
Total I2050 Future									49,346,945.00	500	13,444
Total For I2050									49,346,945.00	500	13,444
R186 On 07/05/2020 Bond Future			8.89025	111.99990	8.73123	112.82543		6.54	538,831,518.90	4,811	90,029
R186 On 06/08/2020 Bond Future			8.98357	108.69400	8.81583	109.53424		6.35	0.00	0	1,870
R186 On 05/11/2020 Bond Future			9.08187	110.59470	8.90487	111.44945		5.65	0.00	0	0
R186 On 04/02/2021 Bond Future			9.19182	107.24757	9.00459	108.11730		5.79	0.00	0	0
Total R186 Future									538,831,518.90	4,811	91,899
R186 On 07/05/2020 Bond Future	8.93	Call			1,880.85000	1.88085	1,389,860	7.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	07/05/2020	Bond Future	8.93	Put			850.22000	0.85022	1,184,760	7.41	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Call			81.71000	0.08171	38,600	6.49	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			4,530.73000	4.53073	5,313,150	6.49	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			6,129.01000	6.12901	6,943,920	6.34	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			17.44000	0.01744	6,820	6.34	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Put			2,751.85000	2.75185	3,423,170	6.73	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			365.00000	0.36500	210,790	6.73	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			182.77000	0.18277	95,900	6.60	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			3,594.66000	3.59466	4,333,320	6.60	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			168.78000	0.16878	87,610	6.59	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			3,689.27000	3.68927	4,433,630	6.59	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			718.57000	0.71857	458,800	6.95	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			1,933.42000	1.93342	2,499,180	6.95	0.00	0	23,172
R186	On	07/05/2020	Bond Future	8.08	Call			175.62000	0.17562	91,650	6.59	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			3,641.80000	3.64180	4,383,360	6.59	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			3,193.11000	3.19311	3,795,410	6.41	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			3,594.29000	3.59429	4,232,690	6.35	0.00	0	3,150
R186	On	06/08/2020	Bond Future	8.37	Call			883.61000	0.88361	642,280	6.41	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			3,158.02000	3.15802	3,756,930	6.41	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			900.69000	0.90069	655,930	6.42	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			3,123.42000	3.12342	3,718,900	6.42	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			866.99000	0.86699	629,050	6.41	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Call			697.31000	0.69731	495,470	6.35	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			378.98000	0.37898	264,330	5.49	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			1,556.84000	1.55684	1,223,280	5.88	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			2,803.01000	2.80301	3,324,200	5.88	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			1,517.43000	1.51743	1,855,510	6.37	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			1,579.00000	1.57900	1,242,280	5.89	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			2,775.93000	2.77593	3,293,960	5.89	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			1,534.85000	1.53485	1,204,450	5.87	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			2,830.29000	2.83029	3,354,640	5.87	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			5,709.44000	5.70944	6,449,540	5.49	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			3,754.29000	3.75429	4,370,440	5.69	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			967.52000	0.96752	728,920	5.69	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			3,223.66000	3.22366	2,706,990	6.37	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call			900.70000	0.90070	692,410	5.75	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			4,938.56000	4.93856	5,600,000	5.75	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			914.29000	0.91429	703,650	5.76	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			4,903.22000	4.90322	5,562,310	5.76	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			887.58000	0.88758	681,580	5.75	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			4,974.39000	4.97439	5,638,120	5.75	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Option											0.00	0	39,322
Total For R186											538,831,518.90	4,811	131,221
R197	On	07/05/2020			305.00589	305.00589	305.62174	305.62174			30,500,589.00	100	2,607
R197	On	06/08/2020			302.72339	302.72339	303.35032	303.35032			0.00	0	0
R197	On	05/11/2020			308.08830	308.08830	308.72591	308.72591			0.00	0	0
R197	On	04/02/2021			305.60645	305.60645	306.25506	306.25506			0.00	0	0
Total R197 Future											30,500,589.00	100	2,607
Total For R197											30,500,589.00	100	2,607
R202	On	07/05/2020			219.01646	219.01646	218.20632	218.20632			44,460,341.38	203	8,709
R202	On	06/08/2020			218.83492	218.83492	218.00982	218.00982			0.00	0	0
R202	On	05/11/2020			222.71329	222.71329	221.87323	221.87323			0.00	0	0
R202	On	04/02/2021			222.45297	222.45297	221.59770	221.59770			0.00	0	0
Total R202 Future											44,460,341.38	203	8,709
Total For R202											44,460,341.38	203	8,709
R2023	On	07/05/2020			6.47790	104.74555	6.35545	105.06158		2.29	52,687,011.65	503	65,584
R2023	On	06/08/2020			6.39580	106.61325	6.26014	106.93490		2.17	0.00	0	0
R2023	On	05/11/2020			6.30996	104.54910	6.15854	104.87626		1.98	0.00	0	0
R2023	On	04/02/2021			6.20537	106.39693	6.03386	106.72972		1.81	0.00	0	0
Total R2023 Future											52,687,011.65	503	65,584
R2023	On	07/05/2020	6.90	Call			1,470.64000	1.47064	1,199,780	2.96	0.00	0	0
R2023	On	07/05/2020	6.90	Put			74.38000	0.07438	119,550	2.96	0.00	0	0
R2023	On	07/05/2020	6.91	Call			1,493.84000	1.49384	1,221,740	2.97	0.00	0	0
R2023	On	07/05/2020	6.91	Put			72.15000	0.07215	116,080	2.97	0.00	0	0
R2023	On	07/05/2020	6.89	Call			1,447.52000	1.44752	1,177,930	2.95	0.00	0	0
R2023	On	07/05/2020	6.89	Put			76.68000	0.07668	123,120	2.95	0.00	0	0
R2023	On	06/08/2020	7.27	Call			2,459.20000	2.45920	2,174,600	2.81	0.00	0	0
R2023	On	06/08/2020	7.27	Put			94.62000	0.09462	131,670	2.81	0.00	0	0
R2023	On	06/08/2020	7.28	Call			2,479.83000	2.47983	2,194,470	2.81	0.00	0	0
R2023	On	06/08/2020	7.28	Put			92.18000	0.09218	128,470	2.81	0.00	0	0
R2023	On	06/08/2020	7.26	Call			2,438.60000	2.43860	2,154,780	2.81	0.00	0	0
R2023	On	06/08/2020	7.26	Put			97.10000	0.09710	134,930	2.81	0.00	0	0
R2023	On	05/11/2020	7.46	Call			2,854.09000	2.85409	2,559,040	2.46	0.00	0	0
R2023	On	05/11/2020	7.46	Put			84.57000	0.08457	116,680	2.46	0.00	0	0
R2023	On	05/11/2020	7.47	Call			2,873.13000	2.87313	2,577,510	2.46	0.00	0	0
R2023	On	05/11/2020	7.47	Put			82.69000	0.08269	114,230	2.46	0.00	0	0
R2023	On	05/11/2020	7.45	Call			2,835.09000	2.83509	2,540,630	2.46	0.00	0	0
R2023	On	05/11/2020	7.45	Put			86.48000	0.08648	119,180	2.46	0.00	0	0
R2023	On	04/02/2021	6.33	Call			1,118.49000	1.11849	922,860	1.98	0.00	0	0
R2023	On	04/02/2021	6.33	Put			544.74000	0.54474	681,900	1.98	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/02/2021	Bond Future	6.34	Call			1,131.82000	1.13182	935,000	1.99	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			538.77000	0.53877	674,740	1.99	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			1,105.21000	1.10521	910,790	1.98	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			550.77000	0.55077	689,140	1.98	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												52,687,011.65	503	65,584
R2030	On	07/05/2020	Bond Future			10.02280	89.83642	9.84982	90.81397		9.90	1,341,796,769.12	14,936	101,141
R2030	On	06/08/2020	Bond Future			10.13904	87.42894	9.95872	88.42397		9.80	10,928,617.50	125	325
R2030	On	05/11/2020	Bond Future			10.25282	88.95763	10.06515	89.96990		8.95	0.00	0	0
R2030	On	04/02/2021	Bond Future			10.37775	86.52272	10.18199	87.55281		9.28	0.00	0	0
Total R2030 Future												1,352,725,386.62	15,061	101,466
R2030	On	07/05/2020	Bond Future	8.79	Call			47.52000	0.04752	20,460	9.45	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			6,361.67000	6.36167	7,312,160	9.45	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			49.95000	0.04995	21,650	9.46	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			6,301.81000	6.30181	7,251,060	9.46	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			45.19000	0.04519	19,330	9.43	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			7.33000	0.00733	2,530	9.18	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call			255.13000	0.25513	137,080	9.85	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			4,118.80000	4.11880	4,978,300	9.85	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			6,421.68000	6.42168	7,373,370	9.43	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			80.47000	0.08047	37,100	9.57	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			5,712.34000	5.71234	6,646,520	9.57	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			6,004.93000	6.00493	6,947,250	9.51	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Call			63.73000	0.06373	28,500	9.51	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			8,471.54000	8.47154	9,444,290	9.18	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Put			5,767.42000	5.76742	6,600,840	9.66	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			519.17000	0.51917	357,560	9.66	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.75	Put			2,954.72000	2.95472	3,544,780	10.31	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			1,784.21000	1.78421	1,379,240	10.31	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			5,058.01000	5.05801	5,847,340	9.76	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			5,477.51000	5.47751	6,293,960	9.70	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			564.56000	0.56456	391,730	9.69	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			5,573.31000	5.57331	6,395,510	9.69	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			337.83000	0.33783	223,990	9.51	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			4,117.52000	4.11752	4,832,700	9.94	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			1,054.33000	1.05433	774,480	9.94	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			576.30000	0.57630	400,610	9.69	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			5,525.30000	5.52530	6,344,640	9.69	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			588.21000	0.58821	409,630	9.70	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			703.76000	0.70376	498,060	9.76	0.00	0	323

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	8.50	Put			8,753.70000	8.75370	9,698,360	9.23	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			129.44000	0.12944	79,070	9.23	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			9,593.80000	9.59380	10,554,030	9.14	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			84.95000	0.08495	50,150	9.14	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			6,734.74000	6.73474	7,615,930	9.51	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			2,251.45000	2.25145	1,818,520	9.53	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			3,375.81000	3.37581	3,955,150	9.53	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.61	Call			1,639.86000	1.63986	1,289,090	9.24	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			4,160.02000	4.16002	4,821,520	9.24	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			10,109.37000	10.10937	11,065,300	8.35	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			5,015.58000	5.01558	5,749,620	9.04	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			2,132.34000	2.13234	2,553,290	10.02	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			1,203.35000	1.20335	922,110	9.05	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			4,975.59000	4.97559	5,706,620	9.05	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			1,220.98000	1.22098	936,700	9.06	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			4,935.82000	4.93582	5,663,810	9.06	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			1,185.89000	1.18589	907,660	9.04	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			2,847.45000	2.84745	3,362,220	9.78	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			9,136.50000	9.13650	10,069,260	8.46	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			247.28000	0.24728	167,770	8.46	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			6,547.45000	6.54745	7,378,570	8.81	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			677.10000	0.67710	495,950	8.81	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			3,768.90000	3.76890	3,177,580	10.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			1,914.98000	1.91498	2,306,900	10.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			10,226.52000	10.22652	11,184,800	8.34	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			157.13000	0.15713	103,140	8.34	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			6,500.12000	6.50012	7,328,750	8.82	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			688.89000	0.68889	505,250	8.82	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			2,819.45000	2.81945	2,321,950	9.78	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			485.39000	0.48539	346,490	8.68	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			8,048.40000	8.04840	8,946,500	8.60	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			381.65000	0.38165	267,480	8.60	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			5,640.02000	5.64002	6,418,010	8.94	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			942.92000	0.94292	708,640	8.94	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			4,079.63000	4.07963	3,459,280	10.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			165.08000	0.16508	108,740	8.35	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			7,377.73000	7.37773	8,248,920	8.69	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			494.86000	0.49486	353,780	8.69	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			11,675.38000	11.67538	12,655,120	8.28	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			88.51000	0.08851	55,980	8.28	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			7,428.26000	7.42826	8,301,630	8.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	04/02/2021	Bond Future	8.37	Put			10,639.84000	10.63984	11,584,350	8.62	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			300.44000	0.30044	214,860	8.62	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	9.12	Put			6,880.08000	6.88008	7,683,740	9.03	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			1,003.12000	1.00312	776,690	9.03	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			10,696.31000	10.69631	11,642,020	8.62	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			6,706.67000	6.70667	7,500,630	9.06	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			1,074.57000	1.07457	836,020	9.07	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			6,663.50000	6.66350	7,455,040	9.07	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			1,045.76000	1.04576	812,060	9.05	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			6,749.76000	6.74976	7,546,150	9.05	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			295.57000	0.29557	211,190	8.62	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			8,077.44000	8.07744	8,939,370	8.86	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			683.91000	0.68391	515,750	8.86	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			3,326.60000	3.32660	2,808,370	9.90	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			3,231.16000	3.23116	3,743,020	9.90	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			1,060.23000	1.06023	824,100	9.06	0.00	0	0
Total R2030 Option												0.00	0	142,466
Total For R2030												1,352,725,386.62	15,061	243,932
R2032	On	07/05/2020	Bond Future			10.52568	85.69594	10.35821	86.70387		11.48	16,282,228.60	190	82,247
R2032	On	06/08/2020	Bond Future			10.64647	87.22400	10.47248	88.24986		10.98	0.00	0	300
R2032	On	05/11/2020	Bond Future			10.77118	84.59143	10.59044	85.63512		10.63	0.00	0	0
R2032	On	04/02/2021	Bond Future			10.90486	86.08597	10.71691	87.14800		10.59	0.00	0	0
Total R2032 Future												16,282,228.60	190	82,547
R2032	On	07/05/2020	Bond Future	9.30	Put			6,828.05000	6.82805	7,803,800	10.86	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			59.41000	0.05941	27,230	10.86	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.00	Put			8,831.41000	8.83141	9,832,490	10.42	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			10.93000	0.01093	4,080	10.42	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			5,582.16000	5.58216	6,518,450	11.19	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			147.74000	0.14774	76,100	11.19	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put			7,481.15000	7.48115	8,468,910	10.71	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call			35.38000	0.03538	15,210	10.71	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.17	Call			30.06000	0.03006	12,670	10.67	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.17	Put			7,680.30000	7.68030	8,670,840	10.67	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			172.74000	0.17274	90,750	11.24	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put			5,343.49000	5.34349	6,269,430	11.24	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	8.82	Put			10,085.36000	10.08536	11,090,690	10.39	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call			3.92000	0.00392	1,320	10.39	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call			31.75000	0.03175	13,470	10.68	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			7,613.76000	7.61376	8,603,410	10.68	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			33.54000	0.03354	14,320	10.69	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future	9.19	Put			7,547.40000	7.54740	8,536,110	10.69	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			6,772.41000	6.77241	7,644,800	10.74	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			490.79000	0.49079	342,640	10.72	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			6,881.60000	6.88160	7,759,310	10.72	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			78.63000	0.07863	47,240	10.00	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			7,787.68000	7.78768	8,704,270	10.55	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			337.95000	0.33795	228,680	10.55	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			501.71000	0.50171	350,910	10.73	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			6,826.89000	6.82689	7,701,950	10.73	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			512.80000	0.51280	359,330	10.74	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			1,178.76000	1.17876	886,380	11.13	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			4,615.75000	4.61575	5,349,230	11.13	0.00	0	800
R2032	On	06/08/2020	Bond Future	8.79	Put			10,946.71000	10.94671	11,941,180	10.00	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			9,624.53000	9.62453	10,563,740	10.09	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			363.53000	0.36353	259,050	10.09	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			249.41000	0.24941	173,080	9.94	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			7,767.28000	7.76728	8,636,410	10.38	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			685.94000	0.68594	511,380	10.38	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			4,800.32000	4.80032	4,137,290	11.86	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			6,179.64000	6.17964	6,963,790	10.64	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			1,164.07000	1.16407	901,620	10.65	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			6,133.87000	6.13387	6,915,110	10.65	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			1,130.00000	1.13000	873,330	10.63	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			2,212.71000	2.21271	2,618,410	11.86	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			10,660.66000	10.66066	11,628,020	9.94	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			6,896.38000	6.89638	7,722,200	10.52	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			911.16000	0.91116	693,290	10.52	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			4,496.34000	4.49634	3,858,350	11.86	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			6,225.87000	6.22587	7,012,890	10.63	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			2,014.10000	2.01410	2,394,760	11.86	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			1,146.84000	1.14684	887,300	10.64	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			1,175.58000	1.17558	933,100	10.33	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			7,760.07000	7.76007	8,579,620	10.33	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			1,191.25000	1.19125	946,350	10.33	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			7,712.60000	7.71260	8,529,730	10.33	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			12,373.66000	12.37366	13,347,750	9.88	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			334.20000	0.33420	246,260	9.88	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			9,439.76000	9.43976	10,332,780	10.09	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			737.69000	0.73769	568,680	10.09	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.61	Call			1,160.30000	1.16030	920,210	10.32	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			7,807.99000	7.80799	8,629,930	10.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/02/2021	Bond Future	10.82	Call			4,048.11000	4.04811	3,486,140	11.40	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			3,463.29000	3.46329	3,963,350	11.40	0.00	0	800
Total R2032 Option												0.00	0	55,800
Total For R2032												16,282,228.60	190	138,347
R2035	On	07/05/2020	Bond Future			10.75740	87.95976	10.61048	88.93257		12.52	1,250,435,948.16	14,216	132,341
R2035	On	06/08/2020	Bond Future			10.87358	89.52815	10.72120	90.51828		12.07	0.00	0	410
R2035	On	05/11/2020	Bond Future			10.99611	86.59487	10.83812	87.60218		11.84	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.12948	88.12503	10.96538	89.15002		11.82	0.00	0	0
Total R2035 Future												1,250,435,948.16	14,216	132,751
R2035	On	07/05/2020	Bond Future	9.55	Put			7,592.48000	7.59248	8,532,660	11.74	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Call			65.96000	0.06596	33,330	11.74	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			5,550.22000	5.55022	6,421,420	12.30	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			246.48000	0.24648	144,870	12.30	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			6,004.79000	6.00479	6,896,320	12.20	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Put			10,383.45000	10.38345	11,351,940	11.09	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			7.18000	0.00718	2,860	11.09	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			1,756.11000	1.75611	1,305,170	13.57	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			2,026.99000	2.02699	2,548,860	13.57	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			10,934.00000	10.93400	11,903,920	11.06	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			8,175.27000	8.17527	9,125,830	11.57	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			4.68000	0.00468	1,790	11.06	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			6,204.29000	6.20429	7,103,620	12.16	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			168.14000	0.16814	94,660	12.16	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			2,429.60000	2.42960	1,880,400	13.98	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			1,505.40000	1.50540	1,929,010	13.98	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			189.25000	0.18925	107,970	12.20	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.48	Call			45.33000	0.04533	21,960	11.59	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			8,101.66000	8.10166	9,051,100	11.59	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			47.90000	0.04790	23,350	11.61	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			8,028.28000	8.02828	8,976,540	11.61	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			42.90000	0.04290	20,650	11.57	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Call			842.52000	0.84252	634,990	11.71	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			6,336.63000	6.33663	7,119,230	11.71	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			859.45000	0.85945	648,740	11.72	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			6,281.87000	6.28187	7,061,290	11.72	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			825.82000	0.82582	621,440	11.70	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			6,391.69000	6.39169	7,177,440	11.70	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			2,031.25000	2.03125	1,638,110	12.29	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			3,835.76000	3.83576	4,432,750	12.29	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			12,524.93000	12.52493	13,488,010	10.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/08/2020	Bond Future	9.00	Call			73.62000	0.07362	46,570	10.72	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			14,506.65000	14.50665	15,483,280	10.72	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			34.27000	0.03427	20,770	10.72	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.09	Put			11,833.11000	11.83311	12,789,160	10.72	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			95.23000	0.09523	61,150	10.72	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.67	Put			7,800.33000	7.80033	8,655,200	11.37	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			487.45000	0.48745	352,190	11.37	0.00	0	500
R2035	On	05/11/2020	Bond Future	10.34	Call			2,028.40000	2.02840	1,673,110	11.92	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			5,321.97000	5.32197	5,973,990	11.92	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			1,978.42000	1.97842	1,629,240	11.90	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			5,408.07000	5.40807	6,066,200	11.90	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			2,003.46000	2.00346	1,651,220	11.91	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			5,365.03000	5.36503	6,020,100	11.91	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			7,755.99000	7.75599	8,489,300	11.68	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			7,368.23000	7.36823	8,081,780	11.74	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			4,846.67000	4.84667	4,281,040	12.76	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			3,756.59000	3.75659	4,215,950	12.76	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			1,738.28000	1.73828	1,449,030	11.68	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			7,805.53000	7.80553	8,541,270	11.68	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			1,758.37000	1.75837	1,466,690	11.68	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			1,718.33000	1.71833	1,431,510	11.67	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			7,855.29000	7.85529	8,593,460	11.67	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			1,924.91000	1.92491	1,613,470	11.74	0.00	0	0
Total R2035 Option												0.00	0	71,151
Total For R2035												1,250,435,948.16	14,216	203,902
R2037	On	07/05/2020	Bond Future			10.95164	83.73278	10.81499	84.62772		13.35	300,265,749.08	3,586	74,552
R2037	On	06/08/2020	Bond Future			11.07408	80.96590	10.93235	81.87676		13.51	0.00	0	300
R2037	On	05/11/2020	Bond Future			11.19258	82.38148	11.04584	83.30815		12.65	0.00	0	0
R2037	On	04/02/2021	Bond Future			11.32070	79.57984	11.16849	80.52280		13.27	0.00	0	0
Total R2037 Future												300,265,749.08	3,586	74,852
R2037	On	07/05/2020	Bond Future	9.60	Call			30.27000	0.03027	14,890	12.07	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			8,690.70000	8.69070	9,570,260	12.07	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			32.10000	0.03210	15,890	12.09	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			8,615.74000	8.61574	9,494,470	12.09	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			28.52000	0.02852	13,940	12.05	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			8,765.83000	8.76583	9,646,190	12.05	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			5,875.58000	5.87558	6,686,500	12.96	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			212.52000	0.21252	128,500	12.96	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			7,950.01000	7.95001	8,819,530	12.29	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			53.12000	0.05312	27,700	12.29	0.00	0	7,500

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/08/2020	Bond Future	9.87	Call			545.25000	0.54525	409,880	13.03	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			7,899.53000	7.89953	8,675,020	13.03	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			557.43000	0.55743	419,670	13.05	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			7,837.89000	7.83789	8,610,990	13.05	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			533.25000	0.53325	400,260	13.02	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			7,961.43000	7.96143	8,739,300	13.02	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			1,275.04000	1.27504	1,040,540	12.34	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			7,089.84000	7.08984	7,782,010	12.34	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			1,294.09000	1.29409	1,057,020	12.36	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			7,038.18000	7.03818	7,727,780	12.36	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			1,256.17000	1.25617	1,024,240	12.33	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			7,141.77000	7.14177	7,836,510	12.33	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Put			0.00000	0.00000	7,391,180	13.25	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Call			0.00000	0.00000	1,962,860	13.25	471,086.40	240	240
R2037	On	04/02/2021	Bond Future	10.35	Call			1,996.11000	1.99611	1,700,660	13.15	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			7,370.71000	7.37071	8,018,220	13.15	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			11,227.32000	11.22732	12,019,590	12.55	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			7,756.81000	7.75681	8,422,420	13.09	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			3,259.00000	3.25900	2,846,470	13.60	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Put			5,288.10000	5.28810	5,818,530	13.60	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.28	Call			1,848.54000	1.84854	1,568,940	13.09	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			7,707.77000	7.70777	8,371,130	13.09	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			816.28000	0.81628	665,590	12.55	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.90	Call			0.00000	0.00000	6,200,420	14.49	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.90	Put			0.00000	0.00000	2,762,370	14.49	1,325,937.60	480	240
R2037	On	04/02/2021	Bond Future	10.29	Call			1,869.20000	1.86920	1,587,350	13.10	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put			7,658.95000	7.65895	8,320,060	13.10	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			1,828.01000	1.82801	1,550,660	13.09	0.00	0	0
Total R2037 Option												1,797,024.00	720	15,696
Total For R2037												302,062,773.08	4,306	90,548
R2040	On	07/05/2020	Bond Future			11.06132	86.08667	10.91445	87.10934		13.79	428,711,616.60	4,980	58,995
R2040	On	06/08/2020	Bond Future			11.18317	83.11119	11.03084	84.15210		13.99	0.00	0	600
R2040	On	05/11/2020	Bond Future			11.30090	84.56423	11.14319	85.62326		13.11	0.00	0	0
R2040	On	04/02/2021	Bond Future			11.42802	81.55066	11.26444	82.62830		13.79	0.00	0	0
Total R2040 Future												428,711,616.60	4,980	59,595
R2040	On	07/05/2020	Bond Future	9.74	Call			44.05000	0.04405	21,510	12.79	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			8,997.42000	8.99742	9,997,550	12.79	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			46.55000	0.04655	22,870	12.81	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			8,917.44000	8.91744	9,916,430	12.81	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			41.64000	0.04164	20,210	12.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	07/05/2020	Bond Future	10.00	Call			158.84000	0.15884	89,490	13.40	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.50	Put			10,977.45000	10.97745	11,994,480	12.24	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			9.64000	0.00964	4,000	12.24	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.73	Put			9,077.61000	9.07761	10,078,850	12.77	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Put			8,131.30000	8.13130	9,116,110	13.05	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.85	Call			79.01000	0.07901	41,150	13.05	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.15	Put			5,944.02000	5.94402	6,854,260	13.63	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.15	Call			280.82000	0.28082	168,390	13.63	0.00	0	7,500
R2040	On	07/05/2020	Bond Future	10.00	Put			7,004.24000	7.00424	7,957,560	13.40	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Call			2,515.25000	2.51525	2,060,620	14.48	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put			3,778.65000	3.77865	4,364,930	14.48	0.00	0	12,538
R2040	On	06/08/2020	Bond Future	11.26	Call			0.00000	0.00000	3,456,540	15.27	0.00	0	0
R2040	On	06/08/2020	Bond Future	11.26	Put			0.00000	0.00000	2,939,450	15.27	3,039,391.30	1,034	517
R2040	On	06/08/2020	Bond Future	10.79	Call			2,319.83000	2.31983	1,888,380	14.37	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			4,009.19000	4.00919	4,618,650	14.37	0.00	0	800
R2040	On	06/08/2020	Bond Future	9.57	Put			11,325.09000	11.32509	12,306,620	12.55	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			180.98000	0.18098	121,600	12.55	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put			7,762.82000	7.76282	8,627,490	13.42	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			684.41000	0.68441	508,170	13.42	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.03	Call			626.99000	0.62699	462,490	13.36	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			8,020.50000	8.02050	8,896,910	13.36	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			641.13000	0.64113	473,710	13.37	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			7,955.70000	7.95570	8,829,190	13.37	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			613.21000	0.61321	451,580	13.34	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			8,085.76000	8.08576	8,965,040	13.34	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Put			7,868.65000	7.86865	8,673,430	12.84	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			1,282.05000	1.28205	1,027,800	12.84	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			6,018.00000	6.01800	5,325,570	14.57	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			2,374.46000	2.37446	2,741,060	14.57	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			9,259.97000	9.25997	10,127,620	12.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			883.44000	0.88344	692,060	12.58	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			5,255.25000	5.25525	4,615,460	14.57	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			2,890.09000	2.89009	3,309,330	14.57	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			11,077.68000	11.07768	12,009,380	12.23	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			527.40000	0.52740	400,070	12.23	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			12,781.99000	12.78199	13,757,340	11.93	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			315.74000	0.31574	232,060	11.93	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			1,442.20000	1.44220	1,164,680	12.92	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			7,419.13000	7.41913	8,200,640	12.92	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			1,462.98000	1.46298	1,182,500	12.93	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			7,364.16000	7.36416	8,142,710	12.93	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/11/2020	Bond Future	10.30	Call			1,421.62000	1.42162	1,147,030	12.91	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			7,474.40000	7.47440	8,258,840	12.91	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			5,631.94000	5.63194	5,001,880	14.78	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			3,637.30000	3.63730	4,084,880	14.78	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.74	Call			6,313.50000	6.31350	5,644,610	15.05	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			3,242.75000	3.24275	3,651,500	15.05	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.49	Put			13,900.92000	13.90092	14,854,490	12.89	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			584.76000	0.58476	460,690	12.89	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			8,946.58000	8.94658	9,743,580	13.35	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			1,645.41000	1.64541	1,364,770	13.35	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			13,300.33000	13.30033	14,241,460	12.89	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			655.26000	0.65526	518,750	12.89	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			9,935.77000	9.93577	10,774,830	13.19	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			1,324.01000	1.32401	1,085,430	13.19	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			1,985.05000	1.98505	1,663,160	13.49	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			8,079.66000	8.07966	8,835,410	13.49	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			2,007.60000	2.00760	1,683,080	13.50	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			8,027.65000	8.02765	8,780,770	13.50	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			2,030.30000	2.03030	1,703,150	13.51	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			7,975.89000	7.97589	8,726,380	13.51	0.00	0	0
Total R2040 Option												3,039,391.30	1,034	51,635
Total For R2040												431,751,007.90	6,014	111,230
R2044	On	07/05/2020	Bond Future			11.09394	82.92626	10.95727	83.88294		14.53	13,268,201.60	160	78,706
R2044	On	06/08/2020	Bond Future			11.21158	80.01976	11.06988	80.99346		14.75	0.00	0	500
R2044	On	05/11/2020	Bond Future			11.32504	81.41874	11.17838	82.40943		13.82	0.00	0	0
R2044	On	04/02/2021	Bond Future			11.44735	78.47478	11.29528	79.48288		14.55	0.00	0	0
Total R2044 Future												13,268,201.60	160	79,206
R2044	On	07/05/2020	Bond Future	9.91	Put			8,090.63000	8.09063	9,013,330	13.27	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.91	Call			72.74000	0.07274	38,760	13.27	0.00	0	556
R2044	On	07/05/2020	Bond Future	11.02	Call			2,270.47000	2.27047	1,765,140	15.62	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			1,828.97000	1.82897	2,280,320	15.62	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.98	Put			7,544.88000	7.54488	8,455,300	13.44	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			103.53000	0.10353	57,270	13.44	0.00	0	100
R2044	On	07/05/2020	Bond Future	11.09	Call			2,558.21000	2.55821	2,016,480	15.81	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			1,628.84000	1.62884	2,043,790	15.81	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			13,682.03000	13.68203	14,637,710	12.78	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			1.62000	0.00162	0,620	12.78	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.97	Put			7,621.90000	7.62190	8,534,260	13.42	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			98.56000	0.09856	54,240	13.42	0.00	0	129
R2044	On	07/05/2020	Bond Future	10.81	Call			1,510.03000	1.51003	1,119,900	15.11	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	07/05/2020	Bond Future	10.81	Put			2,562.81000	2.56281	3,129,360	15.11	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			13,045.22000	13.04522	14,000,360	12.78	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			2.55000	0.00255	1,010	12.78	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.81	Call			41.93000	0.04193	21,080	13.03	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			8,894.28000	8.89428	9,830,110	13.03	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			37.28000	0.03728	18,520	12.99	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			9,058.06000	9.05806	9,995,980	12.99	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Put			11,970.90000	11.97090	12,924,470	12.78	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			5.35000	0.00535	2,240	12.78	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.80	Call			39.55000	0.03955	19,760	13.01	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			8,976.05000	8.97605	9,912,940	13.01	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			13,619.47000	13.61947	14,563,200	13.09	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			89.11000	0.08911	59,140	13.09	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			8,744.69000	8.74469	9,583,710	13.99	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			530.20000	0.53020	395,520	13.99	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			3,291.85000	3.29185	2,791,530	15.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			9,596.65000	9.59665	10,464,590	13.77	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			3,692.86000	3.69286	4,221,890	15.41	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			402.79000	0.40279	294,770	13.79	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			9,523.82000	9.52382	10,389,500	13.79	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			413.42000	0.41342	303,100	13.81	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			9,451.41000	9.45141	10,314,790	13.81	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			392.45000	0.39245	286,690	13.77	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			3,152.36000	3.15236	3,625,740	15.73	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			16,795.12000	16.79512	17,757,660	13.09	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			29.98000	0.02998	18,820	13.09	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			11,117.28000	11.11728	12,024,750	13.40	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			222.57000	0.22257	156,340	13.40	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			2,711.60000	2.71160	2,266,930	15.41	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			3,489.29000	3.48929	3,016,050	14.56	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			4,304.48000	4.30448	4,821,930	14.56	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			9,378.54000	9.37854	10,185,300	13.31	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			916.91000	0.91691	732,980	13.31	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			14,648.98000	14.64898	15,583,230	12.58	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			7,560.53000	7.56053	8,288,610	13.65	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			3,340.80000	3.34080	3,769,780	15.14	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			1,490.67000	1.49067	1,225,300	13.66	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			7,504.30000	7.50430	8,229,620	13.66	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			1,511.83000	1.51183	1,243,690	13.67	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			7,448.38000	7.44838	8,170,930	13.67	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			1,469.70000	1.46970	1,207,090	13.65	0.00	0	0

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	10.02	Call			885.74000	0.88574	706,670	13.28	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			15,078.80000	15.07880	16,018,050	12.58	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			194.64000	0.19464	143,200	12.58	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			9,907.83000	9.90783	10,733,770	13.21	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			795.65000	0.79565	630,900	13.21	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			4,697.36000	4.69736	4,135,650	15.14	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			496.10000	0.49610	382,910	12.89	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			9,840.68000	9.84068	10,664,270	13.22	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			810.25000	0.81025	643,150	13.22	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			18,893.40000	18.89340	19,862,450	12.58	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			73.62000	0.07362	51,980	12.58	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			9,509.27000	9.50927	10,320,890	13.28	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			216.42000	0.21642	159,980	12.58	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			3,887.10000	3.88710	3,382,400	14.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			3,944.34000	3.94434	4,430,330	14.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			4,898.86000	4.89886	4,324,240	15.23	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			3,211.96000	3.21196	3,628,030	15.23	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			11,608.06000	11.60806	12,485,560	12.89	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			1,852.08000	1.85208	1,566,510	14.19	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			8,644.20000	8.64420	9,366,730	14.19	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Put			13,111.95000	13.11195	13,981,470	13.60	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			724.11000	0.72411	585,530	13.60	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.36	Call			1,873.96000	1.87396	1,585,950	14.20	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			8,589.17000	8.58917	9,309,260	14.20	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			1,895.73000	1.89573	1,605,280	14.21	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			8,534.14000	8.53414	9,251,790	14.21	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Put			10,486.88000	10.48688	11,281,610	13.89	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			1,252.53000	1.25253	1,039,160	13.89	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			3,086.64000	3.08664	2,678,280	14.63	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			6,240.73000	6.24073	6,840,470	14.63	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			1,724.53000	1.72453	1,453,460	14.13	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			8,980.55000	8.98055	9,717,580	14.13	0.00	0	405
Total R2044 Option												0.00	0	18,150
Total For R2044												13,268,201.60	160	97,356
R2048	On	07/05/2020	Bond Future			11.07857	81.75207	10.94190	82.72635		14.97	141,185,824.89	1,727	93,474
R2048	On	06/08/2020	Bond Future			11.18790	83.20977	11.04631	84.20143		14.45	10,817,270.10	130	530
R2048	On	05/11/2020	Bond Future			11.30204	80.22933	11.15540	81.23821		14.24	0.00	0	0
R2048	On	04/02/2021	Bond Future			11.42542	81.64695	11.27327	82.67356		14.25	0.00	0	0
Total R2048 Future												152,003,094.99	1,857	94,004
R2048	On	07/05/2020	Bond Future	9.78	Call			36.78000	0.03678	18,160	13.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	07/05/2020	Bond Future	9.78	Put			9,244.48000	9.24448	10,200,140	13.35	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			39.05000	0.03905	19,400	13.37	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			9,159.78000	9.15978	10,114,410	13.37	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			34.61000	0.03461	16,980	13.32	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			9,329.41000	9.32941	10,286,060	13.32	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			284.03000	0.28403	174,700	14.40	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			5,960.58000	5.96058	6,825,530	14.40	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			1,237.32000	1.23732	894,140	15.32	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			3,014.37000	3.01437	3,645,470	15.32	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			10,019.16000	10.01916	10,981,670	13.24	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			22.24000	0.02224	10,470	13.24	0.00	0	300
R2048	On	06/08/2020	Bond Future	10.35	Put			6,406.06000	6.40606	7,144,840	14.26	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call			1,192.17000	1.19217	939,290	14.26	0.00	0	640
R2048	On	06/08/2020	Bond Future	10.85	Put			3,968.52000	3.96852	4,528,650	14.95	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			2,556.58000	2.55658	2,125,050	14.95	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			14,822.85000	14.82285	15,791,710	12.82	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			65.61000	0.06561	42,810	12.82	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			17,212.14000	17.21214	18,192,980	12.82	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			28.94000	0.02894	18,120	12.82	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			881.34000	0.88134	680,100	14.05	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			7,378.03000	7.37803	8,168,450	14.05	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			899.38000	0.89938	695,000	14.06	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			7,314.91000	7.31491	8,102,190	14.06	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			863.69000	0.86369	665,550	14.03	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			7,441.66000	7.44166	8,235,180	14.03	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			952.03000	0.95203	761,180	13.71	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			9,441.48000	9.44148	10,259,510	13.71	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			919.69000	0.91969	733,870	13.69	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			9,575.71000	9.57571	10,398,770	13.69	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			935.77000	0.93577	747,440	13.70	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			9,508.43000	9.50843	10,328,980	13.70	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			2,223.89000	2.22389	1,896,680	14.01	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			7,989.21000	7.98921	8,688,610	14.01	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			2,175.27000	2.17527	1,853,170	13.99	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			8,095.50000	8.09550	8,800,010	13.99	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			2,199.50000	2.19950	1,874,850	14.00	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			8,042.21000	8.04221	8,744,170	14.00	0.00	0	0
Total R2048 Option												0.00	0	25,820
Total For R2048												152,003,094.99	1,857	119,824
R208	On	07/05/2020	Bond Future			5.66143	101.69344	5.79295	101.58052		0.52	0.00	0	18,032

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2020	Bond Future			5.05622	103.50673	5.24079	103.39176		0.42	0.00	0	0
R208	On	05/11/2020	Bond Future			3.70833	101.91503	4.01037	101.79794		0.24	0.00	0	0
Total R208 Future												0.00	0	18,032
R208	On	07/05/2020	Bond Future	4.81	Call			0.04000	0.00004	0,160	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			848.87000	0.84887	736,070	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.04000	0.00004	0,180	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			840.18000	0.84018	727,400	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.03000	0.00003	0,140	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			857.56000	0.85756	744,750	0.65	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			238.33000	0.23833	332,010	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			40.03000	0.04003	18,740	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			243.26000	0.24326	337,540	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			38.76000	0.03876	18,070	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			233.24000	0.23324	326,360	0.43	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			41.14000	0.04114	19,290	0.43	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			308.08000	0.30808	417,620	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			10.91000	0.01091	3,360	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			311.69000	0.31169	421,400	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			10.67000	0.01067	3,290	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			304.62000	0.30462	413,920	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			11.30000	0.01130	3,510	0.28	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	18,032
R209	On	07/05/2020	Bond Future			10.81923	66.39034	10.67252	67.20950		14.65	27,286,429.74	411	72,278
R209	On	06/08/2020	Bond Future			10.92833	67.57413	10.77664	68.40789		14.00	0.00	0	200
R209	On	05/11/2020	Bond Future			11.03981	65.60593	10.88301	66.45420		13.48	0.00	0	0
R209	On	04/02/2021	Bond Future			11.15799	66.76506	10.99579	67.62821		13.49	0.00	0	0
Total R209 Future												27,286,429.74	411	72,478
R209	On	07/05/2020	Bond Future	9.46	Call			40.23000	0.04023	20,340	13.85	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			7,418.17000	7.41817	8,217,440	13.85	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			42.18000	0.04218	21,430	13.86	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			7,354.54000	7.35454	8,152,950	13.86	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			38.33000	0.03833	19,290	13.83	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			7,481.93000	7.48193	8,282,050	13.83	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	12.91	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			41,016.77000	41.01677	41,850,530	12.91	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	12.91	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			40,908.44000	40.90844	41,742,200	12.91	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	12.91	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			41,125.25000	41.12525	41,959,010	12.91	0.00	0	0

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	05/11/2020	Bond Future	10.01	Call			1,083.49000	1.08349	870,770	13.24	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			6,114.04000	6.11404	6,749,590	13.24	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			1,099.35000	1.09935	884,300	13.25	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			6,069.18000	6.06918	6,702,400	13.25	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			1,067.78000	1.06778	857,370	13.23	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			6,159.12000	6.15912	6,796,980	13.23	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			1,587.35000	1.58735	1,332,120	13.37	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			6,609.47000	6.60947	7,217,390	13.37	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			1,605.29000	1.60529	1,347,980	13.38	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			6,567.66000	6.56766	7,173,500	13.38	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			1,569.53000	1.56953	1,316,370	13.36	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			6,651.47000	6.65147	7,261,460	13.36	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												27,286,429.74	411	72,478
R210	On	07/05/2020	Bond Future			180.48117	180.48117	184.11183	184.11183			0.00	0	1,935
R210	On	06/08/2020	Bond Future			183.74384	183.74384	187.44015	187.44015			0.00	0	0
R210	On	05/11/2020	Bond Future			184.27685	184.27685	188.03846	188.03846			0.00	0	0
R210	On	04/02/2021	Bond Future			187.57642	187.57642	191.40511	191.40511			0.00	0	0
Total R210 Future												0.00	0	1,935
Total For R210												0.00	0	1,935
R212	On	07/05/2020	Bond Future			163.96932	163.96932	163.97358	163.97358			0.00	0	6,719
R212	On	06/08/2020	Bond Future			164.63774	164.63774	164.64199	164.64199			0.00	0	0
R212	On	05/11/2020	Bond Future			167.55546	167.55546	167.55961	167.55961			0.00	0	0
R212	On	04/02/2021	Bond Future			168.22606	168.22606	168.23002	168.23002			0.00	0	0
Total R212 Future												0.00	0	6,719
Total For R212												0.00	0	6,719
R213	On	07/05/2020	Bond Future			10.27367	80.31383	10.11123	81.21333		11.20	0.00	0	15,444
R213	On	06/08/2020	Bond Future			10.38337	81.74590	10.21468	82.66139		10.65	0.00	0	300
R213	On	05/11/2020	Bond Future			10.50074	79.62703	10.32557	80.55847		10.15	0.00	0	0
R213	On	04/02/2021	Bond Future			10.62947	81.03425	10.44724	81.98203		10.11	0.00	0	0
Total R213 Future												0.00	0	15,744
R213	On	07/05/2020	Bond Future	9.02	Call			48.48000	0.04848	22,480	10.68	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			6,458.43000	6.45843	7,331,930	10.68	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			43.96000	0.04396	20,150	10.66	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			6,577.63000	6.57763	7,453,320	10.66	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			46.18000	0.04618	21,290	10.67	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			6,517.96000	6.51796	7,392,570	10.67	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			5,720.68000	5.72068	6,476,860	10.51	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			539.49000	0.53949	385,290	10.49	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	06/08/2020	Bond Future	9.29	Put			5,817.09000	5.81709	6,578,380	10.49	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			550.68000	0.55068	393,940	10.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			5,768.77000	5.76877	6,527,520	10.50	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			562.04000	0.56204	402,730	10.51	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			5,228.22000	5.22822	5,908,010	10.22	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			1,169.93000	1.16993	915,570	10.23	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			5,187.81000	5.18781	5,864,890	10.23	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			1,186.91000	1.18691	929,840	10.24	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			5,147.61000	5.14761	5,821,980	10.24	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			1,153.11000	1.15311	901,460	10.22	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			1,075.31000	1.07531	856,030	9.86	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			6,884.31000	6.88431	7,612,810	9.86	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			1,089.65000	1.08965	868,180	9.87	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			6,841.12000	6.84112	7,567,430	9.87	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			1,104.12000	1.10412	880,440	9.88	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			6,798.12000	6.79812	7,522,220	9.88	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	15,744
R214	On	07/05/2020	Bond Future			10.99645	64.80098	10.84970	65.64152		15.70	18,921,886.16	292	20,587
R214	On	06/08/2020	Bond Future			11.10187	65.95645	10.95017	66.81193		15.05	0.00	0	300
R214	On	05/11/2020	Bond Future			11.21202	63.81482	11.05524	64.68521		14.61	0.00	0	0
R214	On	04/02/2021	Bond Future			11.33085	64.94250	11.16857	65.82817		14.62	0.00	0	0
Total R214 Future												18,921,886.16	292	20,887
R214	On	07/05/2020	Bond Future	9.76	Call			72.60000	0.07260	38,990	14.85	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			6,912.95000	6.91295	7,719,880	14.85	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			75.99000	0.07599	41,010	14.87	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			6,848.41000	6.84841	7,653,970	14.87	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			69.34000	0.06934	37,060	14.83	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			6,977.72000	6.97772	7,785,980	14.83	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			10,012.85000	10.01285	10,849,150	14.38	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			7.51000	0.00751	3,270	14.38	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			5,970.07000	5.97007	6,751,900	15.15	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			138.07000	0.13807	79,360	15.15	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			1,210.55000	1.21055	884,030	16.53	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			2,323.98000	2.32398	2,838,000	16.53	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			601.98000	0.60198	452,210	14.39	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			6,541.25000	6.54125	7,246,960	14.39	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			614.44000	0.61444	462,240	14.41	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			6,488.09000	6.48809	7,191,370	14.41	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			589.70000	0.58970	442,330	14.38	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
R214	On	06/08/2020	Bond Future	9.97	Put			6,594.69000	6.59469	7,302,800	14.38	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			1,272.03000	1.27203	1,033,370	14.34	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			6,064.00000	6.06400	6,695,730	14.34	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			1,289.81000	1.28981	1,048,710	14.35	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			6,018.79000	6.01879	6,648,080	14.35	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			1,254.21000	1.25421	1,018,010	14.33	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			6,109.27000	6.10927	6,743,460	14.33	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			1,760.57000	1.76057	1,486,430	14.45	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			6,739.16000	6.73916	7,350,690	14.45	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			1,779.96000	1.77996	1,503,660	14.46	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			6,696.28000	6.69628	7,305,650	14.46	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			1,741.53000	1.74153	1,469,520	14.44	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			6,782.47000	6.78247	7,396,130	14.44	0.00	0	0
Total R214 Option												0.00	0	3,750
Total For R214												18,921,886.16	292	24,637
Total for Bond												4,317,773,655.28	48,995	1,409,713
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

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 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For R209/R186									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R204 Future									0.00	0	0
Total For R209/R204									0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R209/R208 Future									0.00	0	0
Total For R209/R208									0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R210 Future									0.00	0	0
Total For R210									0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R212 Future									0.00	0	0
Total For R212									0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213 Future									0.00	0	0
Total For R213									0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R213/R186 Future									0.00	0	0
Total For R213/R186									0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214 Future									0.00	0	0
Total For R214									0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total R214/R209 Future									0.00	0	0
Total For R214/R209									0.00	0	0
Total for Price Contribution									0.00	0	0
GOVI On 07/05/2020 GOVI			669.93700	669.93700	676.52100	676.52100			13,398,740.00	2	1,177
GOVI On 06/08/2020 GOVI			681.75400	681.75400	688.45400	688.45400			0.00	0	0
GOVI On 05/11/2020 GOVI			693.81000	693.81000	700.62800	700.62800			0.00	0	0
GOVI On 04/02/2021 GOVI			706.07900	706.07900	713.01600	713.01600			0.00	0	0
Total GOVI Future									13,398,740.00	2	1,177
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			434,690.00000	43.46900	500,530,000		0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Put			434,790.00000	43.47900	500,630,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Put			434,590.00000	43.45900	500,430,000		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	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			396,760.00000	39.67600	463,760,000		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			396,860.00000	39.68600	463,860,000		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			396,660.00000	39.66600	463,660,000		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			372,120.00000	37.21200	440,300,000		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			372,220.00000	37.22200	440,400,000		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			372,020.00000	37.20200	440,200,000		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			379,340.00000	37.93400	448,710,000		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			379,440.00000	37.94400	448,810,000		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			379,240.00000	37.92400	448,610,000		0.00	0	0
Total GOVI Option												0.00	0	0
Total For GOVI												13,398,740.00	2	1,177
Total for GOVI												13,398,740.00	2	1,177
AL37	On	07/05/2020	Index Future			677.63700	677.63700	682.52700	682.52700			0.00	0	0
AL37	On	06/08/2020	Index Future			689.59000	689.59000	694.56600	694.56600			0.00	0	0
AL37	On	05/11/2020	Index Future			701.78500	701.78500	706.84700	706.84700			0.00	0	0
AL37	On	04/02/2021	Index Future			714.19400	714.19400	719.34600	719.34600			0.00	0	0
Total AL37 Future												0.00	0	0
Total For AL37												0.00	0	0
AL7T	On	07/05/2020	Index Future			757.62600	757.62600	765.92900	765.92900			0.00	0	0
AL7T	On	06/08/2020	Index Future			770.99000	770.99000	779.43900	779.43900			0.00	0	0
AL7T	On	05/11/2020	Index Future			784.62400	784.62400	793.22100	793.22100			0.00	0	0
AL7T	On	04/02/2021	Index Future			798.49900	798.49900	807.24700	807.24700			0.00	0	0
Total AL7T Future												0.00	0	0
Total For AL7T												0.00	0	0
ALBI	On	07/05/2020	Index Future			677.82300	677.82300	684.47300	684.47300			94,895,220.00	14	213
ALBI	On	06/08/2020	Index Future			689.77900	689.77900	696.54600	696.54600			0.00	0	0
ALBI	On	05/11/2020	Index Future			701.97700	701.97700	708.86300	708.86300			0.00	0	0
ALBI	On	04/02/2021	Index Future			714.39000	714.39000	721.39700	721.39700			0.00	0	0
Total ALBI Future												94,895,220.00	14	213
Total For ALBI												94,895,220.00	14	213

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 07/05/2020 Index Future			250.86800	250.86800	251.90600	251.90600				0.00	0	1,009
IGOV On 06/08/2020 Index Future			255.35400	255.35400	256.41100	256.41100				0.00	0	0
IGOV On 05/11/2020 Index Future			259.93000	259.93000	261.00600	261.00600				0.00	0	0
IGOV On 04/02/2021 Index Future			264.58500	264.58500	265.68000	265.68000				0.00	0	0
Total IGOV Future										0.00	0	1,009
Total For IGOV										0.00	0	1,009
Total for Index										94,895,220.00	14	1,222
5Y STN On 21/12/2021 Interest Rate Swap			94.41000	94.41000	94.39000	94.39000				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 :										4,426,067,615.28	49,011	1,412,163
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.07810				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			7.17000	106.37115	7.17000	106.35067				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	103.72400	10.00000	103.69700				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	100.36743	11.37000	100.33774				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	100.46880	11.81000	100.43749				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB023U SPOT									0.00	0	0
Total For AB023U									0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	51.72695	100.00000	51.61184			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	40.24026	100.00000	40.15071			0.00	0	0
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB028U SPOT									0.00	0	0
Total For AB028U									0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB029U SPOT									0.00	0	0
Total For AB029U									0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB030U SPOT									0.00	0	0
Total For AB030U									0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB031U SPOT									0.00	0	0
Total For AB031U									0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB032U SPOT									0.00	0	0
Total For AB032U									0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB033U SPOT									0.00	0	0
Total For AB033U									0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB034U SPOT									0.00	0	0
Total For AB034U									0.00	0	0
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB035U SPOT									0.00	0	0
Total For AB035U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABC12: On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400				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			5.15000	5.15000	5.15000	283.44793				0.00	0	48,550,000
Total ABCPI3 SPOT										0.00	0	48,550,000
Total For ABCPI3										0.00	0	48,550,000
ABF001: On 13/09/2026 Spot Bond					0.00000	100.08264				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003: On 18/07/2024 Spot Bond					0.00000	101.29696				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF007: On 01/12/2030 Spot Bond					0.00000	100.38031				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABF19U: On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08: On 17/03/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09: On 17/03/2026 Spot Bond					0.00000	100.09278				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN13: On 14/05/2020 Spot Bond					0.00000	100.88889				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14: On 14/05/2022 Spot Bond					0.00000	101.84451				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15: On 11/11/2020 Spot Bond					0.00000	101.16522				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16: On 11/11/2022 Spot Bond					0.00000	102.03652				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 26/09/2023 Spot Bond					0.00000	101.89683				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	100.49220				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	101.31083				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	102.39425				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.34662				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	101.54594				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	102.75535				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	105.11851				0.00	296,400,000	1,095,200,000
Total ABFN26 SPOT										0.00	296,400,000	1,095,200,000
Total For ABFN26										0.00	296,400,000	1,095,200,000
ABFN2: On 29/08/2021 Spot Bond					0.00000	100.74166				0.00	0	0
Total ABFN27 SPOT										0.00	0	0
Total For ABFN27										0.00	0	0
ABFN2: On 29/08/2023 Spot Bond					0.00000	100.56134				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.42941				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3: On 29/08/2028 Spot Bond					0.00000	101.00717				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3 On 15/11/2021 Spot Bond					0.00000	100.63956				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3: On 15/11/2023 Spot Bond					0.00000	100.81777				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3: On 15/11/2024 Spot Bond					0.00000	101.32411				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	101.15290				0.00	2,000,000,000	2,000,000,000
Total ABFN34 SPOT										0.00	2,000,000,000	2,000,000,000
Total For ABFN34										0.00	2,000,000,000	2,000,000,000
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.37495				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3: On 07/02/2026 Spot Bond					0.00000	101.07043				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3: On 07/02/2029 Spot Bond					0.00000	102.39026				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3: On 23/04/2022 Spot Bond					0.00000	101.16282				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3: On 16/09/2022 Spot Bond					0.00000	100.01963				0.00	140,000,000	70,000,000
Total ABFN39 SPOT										0.00	140,000,000	70,000,000
Total For ABFN39										0.00	140,000,000	70,000,000
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.05766				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4: On 16/09/2026 Spot Bond					0.00000	100.02018				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4: On 16/09/2029 Spot Bond					0.00000	100.02040				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.40341				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4: On 14/10/2024 Spot Bond					0.00000	101.42736				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4: On 14/10/2026 Spot Bond					0.00000	101.44451				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	100.41597				0.00	0	0
Total ABJ01 SPOT										0.00	0	0
Total For ABJ01										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	100.77867				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	100.31427				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	99.96354				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.45000	6.45000	6.45000	153.80942				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	101.67733	100.00000	101.44019				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			6.15000	6.15000	6.15000	137.92978				0.00	0	400,000,000
Total ABKI03 SPOT										0.00	0	400,000,000
Total For ABKI03										0.00	0	400,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	38.32660	100.00000	38.23851				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			8.75000	8.75000	8.75000	124.35459				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.55834	100.00000	11.53190			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	97.54906			0.00	0	26,600,000
Total ABKS1 SPOT									0.00	0	26,600,000
Total For ABKS1									0.00	0	26,600,000
ABN05 On 18/04/2021 Spot Bond			4.46000	208.00940	4.46000	207.96662			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			4.95000	4.95000	4.95000	128.27479			0.00	0	0
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			4.97000	4.97000	4.97000	172.27901			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			4.88500	4.88500	4.88500	202.69952			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			8.01000	8.01000	8.01000	99.69883			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			10.08500	10.08500	10.08500	104.46321			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			6.67000	6.67000	6.67000	103.19186			0.00	0	0
Total ABN80 SPOT									0.00	0	0
Total For ABN80									0.00	0	0
ABN87 On 21/12/2026 Spot Bond			10.63000	10.63000	10.63000	101.84613			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			6.91500	106.66855	6.91500	106.64875		2,489,400,000,000.00		360,000,000	800,000,000
Total ABS11 SPOT								2,489,400,000,000.00		360,000,000	800,000,000
Total For ABS11								2,489,400,000,000.00		360,000,000	800,000,000
ABS12 On 14/05/2020 Spot Bond			6.60000	103.56259	6.60000	103.54406		0.00		0	0
Total ABS12 SPOT								0.00		0	0
Total For ABS12								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.14806	9.20000	103.12243				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0
ABS13 On 14/05/2022 Spot Bond			7.37500	107.81315	7.37500	107.79170				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			6.72500	104.86159	6.72500	104.84253				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			7.30000	109.25542	7.30000	109.23390				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			8.88000	110.24858	8.88000	110.22227				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			9.43000	110.17704	9.43000	110.14916				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			7.25000	107.71280	7.25000	107.69173				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.05000	102.61351	7.05000	102.59398				0.00	0	10,546,966,400
Total ABS6 SPOT										0.00	0	10,546,966,400
Total For ABS6										0.00	0	10,546,966,400
ABS7 On 11/09/2026 Spot Bond			9.13000	98.57592	9.13000	98.55201				0.00	0	1,000,000,000
Total ABS7 SPOT										0.00	0	1,000,000,000
Total For ABS7										0.00	0	1,000,000,000
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.41269	100.00000	9.39197				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			3.98000	3.98000	3.98000	294.60738				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			3.45000	160.78696	3.45000	160.75817				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT03U SPOT									0.00	0	0
Total For ABT03U									0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT04U SPOT									0.00	0	0
Total For ABT04U									0.00	0	0
ABX01 On 10/07/2024 Spot Bond			11.53000	11.53000	11.53000	99.98028			0.00	0	0
Total ABX01 SPOT									0.00	0	0
Total For ABX01									0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ACIF1U SPOT									0.00	0	0
Total For ACIF1U									0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400			0.00	0	0
Total ACL089/JIBAR SPOT									0.00	0	0
Total For ACL089/JIBAR									0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	99.92788			0.00	0	0
Total ACL097 SPOT									0.00	0	0
Total For ACL097									0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	99.92953			0.00	0	0
Total ACL098 SPOT									0.00	0	0
Total For ACL098									0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	253.06630			0.00	0	0
Total ACL127 SPOT									0.00	0	0
Total For ACL127									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	253.17261			0.00	0	0
Total ACL128 SPOT									0.00	0	0
Total For ACL128									0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	99.93182			0.00	0	0
Total ACL129 SPOT									0.00	0	0
Total For ACL129									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL142 On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400			0.00	0	0
Total ACL142/JIBAR SPOT									0.00	0	0
Total For ACL142/JIBAR									0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	99.93159			0.00	0	0
Total ACL145 SPOT									0.00	0	0
Total For ACL145									0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	99.21648			0.00	0	0
Total ACL185 SPOT									0.00	0	0
Total For ACL185									0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.14091			0.00	0	0
Total ACL187 SPOT									0.00	0	0
Total For ACL187									0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	99.93008			0.00	0	0
Total ACL188 SPOT									0.00	0	0
Total For ACL188									0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	99.92995			0.00	0	0
Total ACL193 SPOT									0.00	0	0
Total For ACL193									0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	99.92995			0.00	0	0
Total ACL194 SPOT									0.00	0	0
Total For ACL194									0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	99.92859			0.00	0	0
Total ACL201 SPOT									0.00	0	0
Total For ACL201									0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	99.92859			0.00	0	0
Total ACL202 SPOT									0.00	0	0
Total For ACL202									0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	170.14543			0.00	0	0
Total ACL203 SPOT									0.00	0	0
Total For ACL203									0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	171.96886			0.00	0	0
Total ACL204 SPOT									0.00	0	0
Total For ACL204									0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	98.52593			0.00	0	0
Total ACL214 SPOT									0.00	0	0
Total For ACL214									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL217 On 20/12/2023 Spot Bond					0.00000	99.93258				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	100.86335				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.20938				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	99.93287				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	99.93410				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	100.49479				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	101.82200				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	100.58035				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	100.58372				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	100.46390				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	103.29079				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGL03 On 17/05/2025 Spot Bond					0.00000	100.72010				0.00	0	1,500,000,000
Total AGL03 SPOT										0.00	0	1,500,000,000
Total For AGL03										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AGT01 On 10/10/2023 Spot Bond					0.00000	104.96386			0.00	120,000,000	1,560,000,000
Total AGT01 SPOT									0.00	120,000,000	1,560,000,000
Total For AGT01									0.00	120,000,000	1,560,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	102.92306			0.00	0	5,320,000,000
Total AGT02 SPOT									0.00	0	5,320,000,000
Total For AGT02									0.00	0	5,320,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.18219			0.00	8,000,000,000	5,005,000,000
Total AGT03 SPOT									0.00	8,000,000,000	5,005,000,000
Total For AGT03									0.00	8,000,000,000	5,005,000,000
AHF2A: On 18/07/2021 Spot Bond					0.00000	101.30471			0.00	0	0
Total AHF2A3 SPOT									0.00	0	0
Total For AHF2A3									0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.09229			0.00	0	0
Total AHF2B3 SPOT									0.00	0	0
Total For AHF2B3									0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	101.23308			0.00	0	0
Total AHF2C3 SPOT									0.00	0	0
Total For AHF2C3									0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.28150			0.00	0	0
Total AHF3A5 SPOT									0.00	0	0
Total For AHF3A5									0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	101.27375			0.00	0	0
Total AHF3A6 SPOT									0.00	0	0
Total For AHF3A6									0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.35902			0.00	0	0
Total AHF3B4 SPOT									0.00	0	0
Total For AHF3B4									0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.44426			0.00	0	0
Total AHF3B5 SPOT									0.00	0	0
Total For AHF3B5									0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.72294			0.00	0	0
Total AHF3C4 SPOT									0.00	0	0
Total For AHF3C4									0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	101.80801			0.00	0	0
Total AHF3C5 SPOT									0.00	0	0
Total For AHF3C5									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF5A On 21/08/2021 Spot Bond					0.00000	101.32131				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.59321				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			8.05000	106.02888	8.05000	106.00589				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B On 21/08/2023 Spot Bond					0.00000	100.61344				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C On 21/08/2023 Spot Bond					0.00000	100.64039				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D On 21/08/2023 Spot Bond					0.00000	100.82849				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A On 21/08/2022 Spot Bond					0.00000	101.01789				0.00	0	0
Total AHF6A1 SPOT										0.00	0	0
Total For AHF6A1										0.00	0	0
AHF6A: On 21/08/2024 Spot Bond					0.00000	101.14835				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B On 21/08/2024 Spot Bond					0.00000	100.61335				0.00	0	0
Total AHF6B1 SPOT										0.00	0	0
Total For AHF6B1										0.00	0	0
AHF6C On 21/08/2024 Spot Bond					0.00000	100.64029				0.00	0	0
Total AHF6C1 SPOT										0.00	0	0
Total For AHF6C1										0.00	0	0
AHF6D On 21/08/2024 Spot Bond					0.00000	100.82826				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,668,374,200
Total AHL01U SPOT										0.00	0	2,668,374,200
Total For AHL01U										0.00	0	2,668,374,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHL1A1 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	50,699,109,900
Total AHL1AU SPOT									0.00	0	50,699,109,900
Total For AHL1AU									0.00	0	50,699,109,900
AHL1B1 On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	19,967,484,100
Total AHL1BU SPOT									0.00	0	19,967,484,100
Total For AHL1BU									0.00	0	19,967,484,100
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	4,160,827,741
Total AHY2U SPOT									0.00	0	4,160,827,741
Total For AHY2U									0.00	0	4,160,827,741
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			7.40000	116.17256	7.40000	116.14950		6,504,600,000,000.00		879,000,000	449,360,000
Total AIR02 SPOT								6,504,600,000,000.00		879,000,000	449,360,000
Total For AIR02								6,504,600,000,000.00		879,000,000	449,360,000
AIR04 On 29/05/2024 Spot Bond			7.70000	108.24548	7.70000	108.22302			0.00	0	0
Total AIR04 SPOT									0.00	0	0
Total For AIR04									0.00	0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIR04U SPOT									0.00	0	0
Total For AIR04U									0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.55500	93.81097	11.55500	93.78202			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			5.17500	173.83300	5.17500	173.79393			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					0.00000	101.37922			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
APF05 On 24/08/2020 Spot Bond					0.00000	100.87527				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.03459				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	99.82020				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	100.73393				0.00	82,800,000	55,200,000
Total APF08 SPOT										0.00	82,800,000	55,200,000
Total For APF08										0.00	82,800,000	55,200,000
APF09 On 24/07/2023 Spot Bond					0.00000	101.27615				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.15092				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	100.02012				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS404U SPOT										0.00	0	0
Total For AS404U										0.00	0	0
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS410U SPOT										0.00	0	0
Total For AS410U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			5.13500	220.07727	5.13500	220.02805				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			5.15000	197.24182	5.15000	197.19763				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN05L On 22/04/2020 Spot Bond					0.00000	101.34052				0.00	0	0
Total ASN058 SPOT										0.00	0	0
Total For ASN058										0.00	0	0
ASN05L On 28/04/2020 Spot Bond					0.00000	101.19467				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06L On 30/04/2020 Spot Bond					0.00000	101.12641				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN07L On 20/06/2020 Spot Bond					0.00000	99.92259				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08(On 20/09/2020 Spot Bond					0.00000	99.93500				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	100.16358				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08: On 03/09/2020 Spot Bond					0.00000	101.08931				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08: On 01/10/2020 Spot Bond					0.00000	112.25468				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09: On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09: On 21/10/2020 Spot Bond					0.00000	101.33359				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09(On 10/11/2020 Spot Bond					0.00000	100.87226				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09(On 20/12/2020 Spot Bond					0.00000	94.59384				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111 On 02/12/2020 Spot Bond					0.00000	100.37606				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	100.20125				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11(On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	99.91213				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN13: On 20/12/2020 Spot Bond					0.00000	99.91295			0.00	0	200,000,000
Total ASN134 SPOT									0.00	0	200,000,000
Total For ASN134									0.00	0	200,000,000
ASN13: On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.18000	158.69288	4.18000	158.66134			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN14: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN14: On 20/06/2020 Spot Bond					0.00000	100.33349			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN14: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN14: On 20/06/2021 Spot Bond					0.00000	90.29052			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.01603			0.00	0	0
Total ASN146 SPOT									0.00	0	0
Total For ASN146									0.00	0	0
ASN14: On 04/05/2021 Spot Bond					0.00000	101.03366			0.00	0	0
Total ASN147 SPOT									0.00	0	0
Total For ASN147									0.00	0	0
ASN14: On 31/01/2022 Spot Bond			4.22500	158.56494	4.22500	158.53324			0.00	0	0
Total ASN149 SPOT									0.00	0	0
Total For ASN149									0.00	0	0
ASN15: On 31/05/2021 Spot Bond					0.00000	50.37957			0.00	0	0
Total ASN150 SPOT									0.00	0	0
Total For ASN150									0.00	0	0
ASN15: On 02/06/2021 Spot Bond					0.00000	100.38416			0.00	0	0
Total ASN152 SPOT									0.00	0	0
Total For ASN152									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN15: On 31/03/2028 Spot Bond			5.61000	164.84810	5.61000	164.80916			0.00	0	0
Total ASN154 SPOT									0.00	0	0
Total For ASN154									0.00	0	0
ASN15: On 29/06/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN156 SPOT									0.00	0	0
Total For ASN156									0.00	0	0
ASN15: On 06/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN157 SPOT									0.00	0	0
Total For ASN157									0.00	0	0
ASN15: On 27/07/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN159 SPOT									0.00	0	0
Total For ASN159									0.00	0	0
ASN16: On 08/08/2021 Spot Bond					0.00000	100.89234			0.00	0	0
Total ASN160 SPOT									0.00	0	0
Total For ASN160									0.00	0	0
ASN16: On 19/08/2021 Spot Bond					0.00000	100.66375			0.00	0	0
Total ASN161 SPOT									0.00	0	0
Total For ASN161									0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN163 SPOT									0.00	0	0
Total For ASN163									0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN164 SPOT									0.00	0	0
Total For ASN164									0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	100.45092			0.00	0	0
Total ASN165 SPOT									0.00	0	0
Total For ASN165									0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN172 SPOT									0.00	0	0
Total For ASN172									0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN176 SPOT									0.00	0	0
Total For ASN176									0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN177 SPOT									0.00	0	0
Total For ASN177									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN18: On 20/06/2022 Spot Bond					0.00000	99.92444				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.02250				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	101.95192				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			5.13500	97.82222	5.13500	97.80026				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	99.93676				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	99.93609				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	99.91823				0.00	11,200,000	2,800,000
Total ASN204 SPOT										0.00	11,200,000	2,800,000
Total For ASN204										0.00	11,200,000	2,800,000
ASN20: On 24/08/2021 Spot Bond					0.00000	100.62954				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	100.68520				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	100.42076				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	100.37345				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	100.41794				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN26: On 20/06/2023 Spot Bond					0.00000	99.92460				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	99.93635				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27: On 15/08/2023 Spot Bond					0.00000	100.70626				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27: On 20/08/2048 Spot Bond					0.00000	100.64689				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28: On 21/08/2023 Spot Bond					0.00000	100.61209				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28: On 13/09/2025 Spot Bond					0.00000	100.09036				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29: On 26/09/2023 Spot Bond					0.00000	99.82186				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30: On 20/12/2023 Spot Bond					0.00000	99.93307				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31: On 20/12/2023 Spot Bond					0.00000	99.91966				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31: On 20/01/2021 Spot Bond					0.00000	100.18242				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31: On 30/04/2020 Spot Bond					0.00000	101.13788				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN31: On 30/03/2020 Spot Bond					0.00000	101.70700				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN311 On 31/03/2029 Spot Bond			5.27500	5.27500	5.27500	89.77589				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN319 On 28/02/2033 Spot Bond			5.30000	5.30000	5.30000	85.23368				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	99.93557				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN328 On 20/06/2024 Spot Bond					0.00000	99.92911				0.00	1,000,000,000	500,000,000
Total ASN328 SPOT										0.00	1,000,000,000	500,000,000
Total For ASN328										0.00	1,000,000,000	500,000,000
ASN333 On 09/05/2024 Spot Bond					0.00000	100.88211				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN335 On 20/06/2024 Spot Bond					0.00000	99.93523				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN337 On 31/01/2038 Spot Bond			5.24500	96.37913	5.24500	96.35719				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN341 On 20/06/2024 Spot Bond					0.00000	99.93221				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN342 On 12/02/2021 Spot Bond					0.00000	100.94520				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN344 On 12/02/2021 Spot Bond					0.00000	100.94520				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN346 On 20/06/2024 Spot Bond					0.00000	99.93670				0.00	76,800,000	19,200,000
Total ASN346 SPOT										0.00	76,800,000	19,200,000
Total For ASN346										0.00	76,800,000	19,200,000
ASN351 On 20/06/2024 Spot Bond					0.00000	99.91530				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN35: On 20/06/2024 Spot Bond					0.00000	99.93425				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	99.93425				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36: On 30/08/2024 Spot Bond					0.00000	100.44123				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36: On 20/06/2024 Spot Bond					0.00000	99.92488				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	99.93511				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	99.93340				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN38: On 29/10/2021 Spot Bond					0.00000	101.14291				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	100.02190				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	100.02190				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38: On 20/12/2022 Spot Bond					0.00000	99.92567				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38: On 20/12/2024 Spot Bond					0.00000	99.93470				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN39: On 20/11/2020 Spot Bond					0.00000	100.60349				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN39 On 17/12/2025 Spot Bond					0.00000	99.99980				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN40 On 20/12/2024 Spot Bond					0.00000	99.93503				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN41 On 20/12/2024 Spot Bond					0.00000	99.92686				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN41 On 05/12/2020 Spot Bond					0.00000	100.42725				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN42 On 29/10/2020 Spot Bond					0.00000	100.45196				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			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total ASN421 SPOT									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
Total For ASN421									10,000,000,000,000.00	10,000,000,000	10,000,000,000	
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total ASN75U SPOT									0.00	0	0	
Total For ASN75U									0.00	0	0	
BAW18 On 05/12/2020 Spot Bond					0.00000	100.76180				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			7.60000	104.03556	7.60000	104.01435				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			7.10000	103.90686	7.10000	103.88694				0.00	0	370,000,000
Total BAW21 SPOT										0.00	0	370,000,000
Total For BAW21										0.00	0	370,000,000
BAW21 On 24/03/2022 Spot Bond			9.30000	99.84135	9.30000	99.81642				0.00	0	0
Total BAW21/R208 SPOT										0.00	0	0
Total For BAW21/R208										0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	101.96225				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW25 On 08/05/2020 Spot Bond					0.00000	101.01922				0.00	0	0
Total BAW25 SPOT										0.00	0	0
Total For BAW25										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.18385				0.00	0	0
Total BAW28 SPOT										0.00	0	0
Total For BAW28										0.00	0	0
BAW29 On 22/02/2023 Spot Bond					0.00000	100.53213				0.00	0	4,000,000,000
Total BAW29 SPOT										0.00	0	4,000,000,000
Total For BAW29										0.00	0	4,000,000,000
BAW30 On 05/12/2021 Spot Bond					0.00000	100.27841				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	101.74953				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	105.90039				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	102.94838				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			10.29500	10.29500	10.29500	103.14527				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	102.52735				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	102.38018				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA63 On 30/11/2020 Spot Bond					0.00000	103.52552			0.00	3,200,000,000	1,600,000,000
Total BAYA63 SPOT									0.00	3,200,000,000	1,600,000,000
Total For BAYA63									0.00	3,200,000,000	1,600,000,000
BAYA64 On 30/09/2022 Spot Bond					0.00000	102.40116			0.00	0	0
Total BAYA64 SPOT									0.00	0	0
Total For BAYA64									0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	102.71266			0.00	0	0
Total BAYA65 SPOT									0.00	0	0
Total For BAYA65									0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	102.38028			0.00	0	0
Total BAYA66 SPOT									0.00	0	0
Total For BAYA66									0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			9.90000	9.90000	9.90000	105.65612			0.00	0	0
Total BAYA67 SPOT									0.00	0	0
Total For BAYA67									0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	102.24377			0.00	0	0
Total BAYA69 SPOT									0.00	0	0
Total For BAYA69									0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	102.24377			0.00	0	0
Total BAYA70 SPOT									0.00	0	0
Total For BAYA70									0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	102.24377			0.00	0	0
Total BAYA71 SPOT									0.00	0	0
Total For BAYA71									0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			12.14000	12.14000	12.14000	105.77908			0.00	0	0
Total BAYA72 SPOT									0.00	0	0
Total For BAYA72									0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	103.06848			0.00	0	0
Total BAYA73 SPOT									0.00	0	0
Total For BAYA73									0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	103.00900			0.00	0	0
Total BAYA74 SPOT									0.00	0	0
Total For BAYA74									0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.92858			0.00	0	0
Total BAYA75 SPOT									0.00	0	0
Total For BAYA75									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA76 On 01/07/2022 Spot Bond					0.00000	102.92864				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA77 On 30/09/2022 Spot Bond					0.00000	102.69630				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	103.03111				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	104.67798				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	103.13615				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	102.71635				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	102.76786				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	102.76786				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	102.76786				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB16 On 30/09/2024 Spot Bond					0.00000	102.82058				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	102.76857				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	102.76857				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB19 On 30/09/2022 Spot Bond					0.00000	102.76857				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD1U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD2U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD3U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD4U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD5U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	100.30981				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.80416				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.18611				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			9.08500	9.08500	9.08500	97.89284				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	11.50209	100.00000	11.47663				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BDX21 On 05/08/2033 Spot Bond					0.00000	100.99859			0.00	0	0
Total BDX211 SPOT									0.00	0	0
Total For BDX211									0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	100.82083			0.00	0	0
Total BDX31 SPOT									0.00	0	0
Total For BDX31									0.00	0	0
BDX32 On 01/04/2022 Spot Bond					0.00000	100.26590			0.00	0	0
Total BDX32 SPOT									0.00	0	0
Total For BDX32									0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BG1A7U SPOT									0.00	0	0
Total For BG1A7U									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			8.79500	101.52378	8.79500	101.50028			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	101.42781			0.00	0	0
Total BGL06 SPOT									0.00	0	0
Total For BGL06									0.00	0	0
BGL07 On 03/09/2022 Spot Bond			8.70000	107.22660	8.70000	107.20180		7,029,600,000,000.00		808,000,000	508,000,000
Total BGL07 SPOT								7,029,600,000,000.00		808,000,000	508,000,000
Total For BGL07								7,029,600,000,000.00		808,000,000	508,000,000
BGL08 On 03/09/2022 Spot Bond					0.00000	100.40830			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			8.49500	106.82441	8.49500	106.80000			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	103.79342			0.00	0	0
Total BGL10 SPOT									0.00	0	0
Total For BGL10									0.00	0	0
BGL11 On 05/05/2021 Spot Bond			9.27500	107.86601	9.27500	107.83915			0.00	0	0
Total BGL11 SPOT									0.00	0	0
Total For BGL11									0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	104.37745			0.00	3,076,000,000	1,729,000,000
Total BGL12 SPOT									0.00	3,076,000,000	1,729,000,000
Total For BGL12									0.00	3,076,000,000	1,729,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BGL13 On 20/08/2021 Spot Bond			7.70000	106.21528	7.70000	106.19323			2,818,200,000,000.00	366,000,000	229,800,000
Total BGL13 SPOT									2,818,200,000,000.00	366,000,000	229,800,000
Total For BGL13									2,818,200,000,000.00	366,000,000	229,800,000
BGL14 On 03/11/2021 Spot Bond					0.00000	105.07264			0.00	0	0
Total BGL14 SPOT									0.00	0	0
Total For BGL14									0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.00371			0.00	92,000,000	288,000,000
Total BGL15 SPOT									0.00	92,000,000	288,000,000
Total For BGL15									0.00	92,000,000	288,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	100.62517			0.00	0	0
Total BGL16 SPOT									0.00	0	0
Total For BGL16									0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	106.48994			0.00	0	0
Total BGL17 SPOT									0.00	0	0
Total For BGL17									0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	104.75744			0.00	300,000,000	150,000,000
Total BGL18 SPOT									0.00	300,000,000	150,000,000
Total For BGL18									0.00	300,000,000	150,000,000
BGL19 On 29/09/2024 Spot Bond					0.00000	107.05123			0.00	0	0
Total BGL19 SPOT									0.00	0	0
Total For BGL19									0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	106.78790			0.00	0	1,630,000,000
Total BGT01 SPOT									0.00	0	1,630,000,000
Total For BGT01									0.00	0	1,630,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	102.04806			0.00	0	0
Total BID07 SPOT									0.00	0	0
Total For BID07									0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	102.95151			0.00	0	0
Total BID08 SPOT									0.00	0	0
Total For BID08									0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.74309			0.00	0	0
Total BID09 SPOT									0.00	0	0
Total For BID09									0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	100.66309			0.00	0	0
Total BID10 SPOT									0.00	0	0
Total For BID10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID11 On 15/11/2023 Spot Bond			7.44000	110.06126	7.44000	110.03917				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.12263				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	100.05624				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	101.11157				0.00	0	0
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	100.81532				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.19637				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0 On 12/10/2028 Spot Bond					0.00000	101.69908				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0 On 21/02/2023 Spot Bond					0.00000	100.65368				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BNPP0 On 05/01/2025 Spot Bond					0.00000	102.02842				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					0.00000	57.00000				0.00	0	240,000,000
Total BNPP06 SPOT										0.00	0	240,000,000
Total For BNPP06										0.00	0	240,000,000
BPPF0 On 22/03/2020 Spot Bond					0.00000	99.87270				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.28754				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF08 On 22/03/2021 Spot Bond					0.00000	99.87833				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF11 On 23/07/2021 Spot Bond					0.00000	101.30519				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF13 On 09/10/2023 Spot Bond					0.00000	102.12523				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF15 On 22/03/2020 Spot Bond					0.00000	99.88398				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF16 On 23/07/2020 Spot Bond					0.00000	101.12477				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF18 On 19/11/2020 Spot Bond					0.00000	100.60756				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF19 On 19/11/2022 Spot Bond					0.00000	100.63015				0.00	800,000,000	400,000,000
Total BPPF19 SPOT										0.00	800,000,000	400,000,000
Total For BPPF19										0.00	800,000,000	400,000,000
BPPF20 On 19/11/2024 Spot Bond					0.00000	100.61990				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF21 On 26/02/2023 Spot Bond					0.00000	100.45461				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BS2C11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	99.77405				0.00	0	200,000,000
Total BWZ20A SPOT										0.00	0	200,000,000
Total For BWZ20A										0.00	0	200,000,000
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.77651				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.90144				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.01500	103.27740	7.01500	103.25773				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CBL24 On 02/11/2020 Spot Bond					0.00000	101.92838				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			7.10000	108.33884	7.10000	108.31807				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.00829				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	100.58180				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	100.88826				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			10.03000	109.84179	10.03000	109.81242				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			9.83000	109.10767	9.83000	109.07906				0.00	0	300,000,000
Total CCT02 SPOT										0.00	0	300,000,000
Total For CCT02										0.00	0	300,000,000
CCT03 On 15/03/2025 Spot Bond			9.62000	106.08221	9.62000	106.05512				0.00	0	0
Total CCT03 SPOT										0.00	0	0
Total For CCT03										0.00	0	0
CCT04 On 17/07/2027 Spot Bond			10.62000	99.42195	10.62000	99.39369				0.00	0	0
Total CCT04 SPOT										0.00	0	0
Total For CCT04										0.00	0	0
CGR14 On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90380				0.00	0	0
Total CGR14/JIBAR SPOT										0.00	0	0
Total For CGR14/JIBAR										0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	102.56363				0.00	0	0
Total CGR21 SPOT										0.00	0	0
Total For CGR21										0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	102.05539				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR29 On 08/02/2021 Spot Bond					0.00000	101.61061				0.00	0	0
Total CGR29 SPOT										0.00	0	0
Total For CGR29										0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	101.62255				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	99.83647				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.98016				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	99.78066				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	101.32483				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	101.06154				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	102.11595				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	101.31693				0.00	0	0
Total CGR45 SPOT										0.00	0	0
Total For CGR45										0.00	0	0
CGR46 On 28/02/2023 Spot Bond					0.00000	100.54478				0.00	0	0
Total CGR46 SPOT										0.00	0	0
Total For CGR46										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR47 On 28/02/2025 Spot Bond					0.00000	100.57109				0.00	0	0
Total CGR47 SPOT										0.00	0	0
Total For CGR47										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL568U SPOT										0.00	0	0
Total For CL568U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL571U SPOT										0.00	0	0
Total For CL571U										0.00	0	0
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL572U SPOT										0.00	0	0
Total For CL572U										0.00	0	0
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,000,000,000
Total CL573U SPOT										0.00	0	10,000,000,000
Total For CL573U										0.00	0	10,000,000,000
CL574L On 10/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL574U SPOT										0.00	0	0
Total For CL574U										0.00	0	0
CL575L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL575U SPOT										0.00	0	0
Total For CL575U										0.00	0	0
CL576L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL576U SPOT										0.00	0	0
Total For CL576U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA5U SPOT									0.00	0	0
Total For CLA5U									0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLA6U SPOT									0.00	0	0
Total For CLA6U									0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLB1U SPOT									0.00	0	0
Total For CLB1U									0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLC2U SPOT									0.00	0	0
Total For CLC2U									0.00	0	0
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.08061			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	154.42038	3.14000	154.31716			0.00	0	0
Total CLN193 SPOT									0.00	0	0
Total For CLN193									0.00	0	0
CLN19 On 13/09/2021 Spot Bond			4.15000	4.15000	4.15000	151.48377			0.00	0	0
Total CLN198 SPOT									0.00	0	0
Total For CLN198									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400			0.00	0	0
Total CLN230/JIBAR SPOT									0.00	0	0
Total For CLN230/JIBAR									0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400			0.00	0	0
Total CLN231/JIBAR SPOT									0.00	0	0
Total For CLN231/JIBAR									0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400			0.00	0	0
Total CLN292/JIBAR SPOT									0.00	0	0
Total For CLN292/JIBAR									0.00	0	0
CLN31 On 14/11/2022 Spot Bond					0.00000	100.84171			0.00	0	0
Total CLN313 SPOT									0.00	0	0
Total For CLN313									0.00	0	0
CLN31 On 14/11/2022 Spot Bond			9.29000	103.82955	9.29000	103.80366			0.00	0	0
Total CLN314 SPOT									0.00	0	0
Total For CLN314									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN315 On 20/03/2023 Spot Bond			9.81000	100.59617	9.81000	100.56971				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	99.92454				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	100.82445				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	99.31447				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			8.47000	106.88587	8.47000	106.86152				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	101.13744				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			10.61000	107.50428	10.61000	107.47375				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	101.18061				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.25700				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	107.06624				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			7.29500	102.40982	7.29500	102.38966				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	98.57961	10.98000	98.55067				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN38(On 20/09/2024 Spot Bond			11.00000	99.94119	11.00000	99.91179			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	98.81134			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN38(On 20/09/2024 Spot Bond			10.40000	105.70034	10.40000	105.67090			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN38(On 20/09/2024 Spot Bond					0.00000	99.91800			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	99.93332			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN38(On 26/01/2021 Spot Bond					0.00000	101.33139			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN39(On 20/09/2022 Spot Bond					0.00000	99.93304			0.00	0	0
Total CLN394 SPOT									0.00	0	0
Total For CLN394									0.00	0	0
CLN39(On 20/03/2020 Spot Bond					0.00000	99.92959			0.00	0	0
Total CLN396 SPOT									0.00	0	0
Total For CLN396									0.00	0	0
CLN39(On 20/06/2020 Spot Bond					0.00000	99.95872			0.00	0	0
Total CLN397 SPOT									0.00	0	0
Total For CLN397									0.00	0	0
CLN39(On 14/11/2022 Spot Bond					0.00000	100.79682			0.00	0	0
Total CLN398 SPOT									0.00	0	0
Total For CLN398									0.00	0	0
CLN39(On 14/11/2022 Spot Bond					0.00000	100.79250			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN40(On 20/06/2020 Spot Bond					0.00000	99.93293			0.00	0	0
Total CLN400 SPOT									0.00	0	0
Total For CLN400									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN406 On 20/06/2020 Spot Bond					0.00000	99.67831			0.00	0	137,817,210
Total CLN406 SPOT									0.00	0	137,817,210
Total For CLN406									0.00	0	137,817,210
CLN407 On 20/06/2020 Spot Bond					0.00000	99.93252			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	101.42395			0.00	0	0
Total CLN409 SPOT									0.00	0	0
Total For CLN409									0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	102.71516			0.00	0	0
Total CLN410 SPOT									0.00	0	0
Total For CLN410									0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	100.07408			0.00	0	0
Total CLN411 SPOT									0.00	0	0
Total For CLN411									0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	101.86624			0.00	0	0
Total CLN412 SPOT									0.00	0	0
Total For CLN412									0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	100.28363			0.00	0	0
Total CLN413 SPOT									0.00	0	0
Total For CLN413									0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	99.92189			0.00	0	0
Total CLN415 SPOT									0.00	0	0
Total For CLN415									0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	101.69939			0.00	0	0
Total CLN416 SPOT									0.00	0	0
Total For CLN416									0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	99.84431			0.00	0	0
Total CLN418 SPOT									0.00	0	0
Total For CLN418									0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	99.91785			0.00	0	0
Total CLN419 SPOT									0.00	0	0
Total For CLN419									0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	103.98658			0.00	0	0
Total CLN420 SPOT									0.00	0	0
Total For CLN420									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN42 On 26/01/2021 Spot Bond					0.00000	101.66156			0.00	0	0
Total CLN421 SPOT									0.00	0	0
Total For CLN421									0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	107.39700			0.00	0	200,000,000
Total CLN422 SPOT									0.00	0	200,000,000
Total For CLN422									0.00	0	200,000,000
CLN42 On 20/12/2020 Spot Bond					0.00000	106.61000			0.00	0	200,000,000
Total CLN423 SPOT									0.00	0	200,000,000
Total For CLN423									0.00	0	200,000,000
CLN42 On 20/12/2020 Spot Bond					0.00000	107.70100			0.00	0	200,000,000
Total CLN424 SPOT									0.00	0	200,000,000
Total For CLN424									0.00	0	200,000,000
CLN42 On 20/12/2020 Spot Bond					0.00000	100.65283			0.00	0	0
Total CLN425 SPOT									0.00	0	0
Total For CLN425									0.00	0	0
CLN42 On 20/12/2020 Spot Bond					0.00000	105.85000			0.00	0	200,000,000
Total CLN426 SPOT									0.00	0	200,000,000
Total For CLN426									0.00	0	200,000,000
CLN42 On 20/12/2020 Spot Bond					0.00000	99.90070			0.00	0	0
Total CLN429 SPOT									0.00	0	0
Total For CLN429									0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	153.65000			0.00	0	0
Total CLN430 SPOT									0.00	0	0
Total For CLN430									0.00	0	0
CLN43 On 20/12/2020 Spot Bond					0.00000	108.13800			0.00	0	600,000,000
Total CLN431 SPOT									0.00	0	600,000,000
Total For CLN431									0.00	0	600,000,000
CLN43 On 20/12/2020 Spot Bond					0.00000	108.72100			0.00	0	600,000,000
Total CLN432 SPOT									0.00	0	600,000,000
Total For CLN432									0.00	0	600,000,000
CLN43 On 20/12/2020 Spot Bond					0.00000	109.00700			0.00	0	600,000,000
Total CLN433 SPOT									0.00	0	600,000,000
Total For CLN433									0.00	0	600,000,000
CLN43 On 20/12/2020 Spot Bond					0.00000	154.65000			0.00	0	0
Total CLN434 SPOT									0.00	0	0
Total For CLN434									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN436 On 20/12/2020 Spot Bond					0.00000	99.92561				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	99.92929				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	101.72758				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	156.41000				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			7.19500	108.19196	7.19500	108.17096				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.15000	158.77824	4.15000	158.74683				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			7.20000	115.97424	7.20000	115.94183				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			7.44000	114.74101	7.44000	114.70823				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN456 On 20/12/2021 Spot Bond					0.00000	99.91543				0.00	0	200,000,000
Total CLN456 SPOT										0.00	0	200,000,000
Total For CLN456										0.00	0	200,000,000
CLN457 On 17/11/2021 Spot Bond					0.00000	100.72965				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.01097				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	101.32394				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN46 On 15/02/2022 Spot Bond					0.00000	103.00493				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN46 On 16/02/2022 Spot Bond			8.46500	105.40768	8.46500	105.38368				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN46 On 13/03/2022 Spot Bond			7.90000	104.00891	7.90000	103.98701				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46 On 14/03/2022 Spot Bond					0.00000	100.02143				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46 On 27/03/2020 Spot Bond					0.00000	99.79013				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN46 On 28/03/2020 Spot Bond					0.00000	101.86681				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46 On 28/03/2022 Spot Bond					0.00000	102.78849				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47 On 19/11/2022 Spot Bond					0.00000	100.74193				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47 On 23/06/2021 Spot Bond					0.00000	100.27316				0.00	0	200,000,000
Total CLN475 SPOT										0.00	0	200,000,000
Total For CLN475										0.00	0	200,000,000
CLN47 On 20/09/2020 Spot Bond					0.00000	99.92476				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47 On 29/11/2021 Spot Bond			100.00000	34.85596	100.00000	34.77840				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN48 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN482 On 20/05/2021 Spot Bond					0.00000	100.68403				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	101.78813				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	101.49402				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			7.39500	106.37478	7.39500	106.35368				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	100.33836				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 23/06/2021 Spot Bond			10.90000	105.42191	10.90000	106.80294				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			7.70000	104.31827	7.70000	104.29663				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	101.85796				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	102.77829				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	99.92508				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	100.42756				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			8.10000	107.63179	8.10000	107.60856				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN497 On 04/09/2024 Spot Bond					0.00000	102.44025				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	102.14945				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	100.64567				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	101.60066				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	101.63841				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	101.69927				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	101.69927				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	101.22125				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	100.28628				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	101.61218				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	96.06127				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	100.07927	9.96000	100.05284				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN517 On 30/10/2022 Spot Bond			10.01000	103.80690	10.01000	103.77920				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0
CLN518 On 25/11/2022 Spot Bond					0.00000	100.55158				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	102.04456	9.60000	102.93394				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.02720				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	99.99989				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	100.45902				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	100.80283				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	100.22022	9.20000	100.19572				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	101.22848				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	101.89087				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	102.47492				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	101.93126				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN529 On 29/11/2021 Spot Bond					0.00000	102.08987			0.00	0	0
Total CLN529 SPOT									0.00	0	0
Total For CLN529									0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	100.02225			0.00	0	0
Total CLN530 SPOT									0.00	0	0
Total For CLN530									0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	100.02720			0.00	0	0
Total CLN531 SPOT									0.00	0	0
Total For CLN531									0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	101.91045			0.00	0	0
Total CLN532 SPOT									0.00	0	0
Total For CLN532									0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	99.92905			0.00	0	0
Total CLN533 SPOT									0.00	0	0
Total For CLN533									0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	101.40543			0.00	0	0
Total CLN534 SPOT									0.00	0	0
Total For CLN534									0.00	0	0
CLN535 On 18/07/2025 Spot Bond			10.31000	10.31000	10.31000	101.81031			0.00	0	0
Total CLN535 SPOT									0.00	0	0
Total For CLN535									0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	99.60955			0.00	0	0
Total CLN536 SPOT									0.00	0	0
Total For CLN536									0.00	0	0
CLN537 On 25/10/2023 Spot Bond					0.00000	101.18918			0.00	0	0
Total CLN537 SPOT									0.00	0	0
Total For CLN537									0.00	0	0
CLN538 On 16/08/2023 Spot Bond					0.00000	100.74939			0.00	0	0
Total CLN538 SPOT									0.00	0	0
Total For CLN538									0.00	0	0
CLN539 On 20/12/2023 Spot Bond					0.00000	99.90912			0.00	0	0
Total CLN539 SPOT									0.00	0	0
Total For CLN539									0.00	0	0
CLN540 On 17/01/2024 Spot Bond					0.00000	101.62132			0.00	0	0
Total CLN540 SPOT									0.00	0	0
Total For CLN540									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN54 On 20/12/2023 Spot Bond					0.00000	113.28700				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond					0.00000	100.44621				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54 On 07/06/2023 Spot Bond					0.00000	106.90500				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	101.51052				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	101.59688				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54 On 21/08/2026 Spot Bond			9.78000	101.82685	9.78000	101.80015				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54 On 29/03/2025 Spot Bond			9.83000	105.65860	9.83000	105.63075				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54 On 12/11/2025 Spot Bond			9.92000	104.53832	9.92000	104.51052				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN54 On 07/12/2025 Spot Bond			5.23000	5.23000	5.23000	102.93505				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	263.39838				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			5.23000	5.23000	5.23000	102.93420				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55 On 20/12/2023 Spot Bond					0.00000	108.91200				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN55: On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN55: On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN55: On 20/12/2020 Spot Bond					0.00000	100.83371				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN55: On 15/11/2023 Spot Bond					0.00000	100.73831				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55: On 12/11/2023 Spot Bond					0.00000	100.82115				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55: On 24/11/2024 Spot Bond					0.00000	100.55232				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN55: On 17/01/2024 Spot Bond					0.00000	101.74350				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	126.35900				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN56: On 11/02/2026 Spot Bond					0.00000	100.86774				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN56: On 12/11/2025 Spot Bond			10.16000	102.31273	10.16000	103.49003				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN56: On 12/11/2025 Spot Bond			9.78000	102.28028	9.78000	105.11190				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN56: On 08/02/2024 Spot Bond					0.00000	100.88167				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN565 On 21/02/2024 Spot Bond					0.00000	100.58300			0.00	0	300,000,000
Total CLN565 SPOT									0.00	0	300,000,000
Total For CLN565									0.00	0	300,000,000
CLN566 On 17/01/2024 Spot Bond					0.00000	103.20299			0.00	0	0
Total CLN566 SPOT									0.00	0	0
Total For CLN566									0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	100.33021			0.00	0	0
Total CLN567 SPOT									0.00	0	0
Total For CLN567									0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	100.83465			0.00	0	0
Total CLN568 SPOT									0.00	0	0
Total For CLN568									0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.86701			0.00	0	0
Total CLN569 SPOT									0.00	0	0
Total For CLN569									0.00	0	0
CLN570 On 13/05/2021 Spot Bond					0.00000	101.55290			0.00	0	0
Total CLN570 SPOT									0.00	0	0
Total For CLN570									0.00	0	0
CLN571 On 12/11/2025 Spot Bond			10.01000	100.52234	10.01000	103.30140			0.00	0	0
Total CLN571 SPOT									0.00	0	0
Total For CLN571									0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	100.84870			0.00	0	0
Total CLN572 SPOT									0.00	0	0
Total For CLN572									0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	101.33067			0.00	0	0
Total CLN573 SPOT									0.00	0	0
Total For CLN573									0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	100.83748			0.00	0	0
Total CLN574 SPOT									0.00	0	0
Total For CLN574									0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	100.02222			0.00	0	0
Total CLN575 SPOT									0.00	0	0
Total For CLN575									0.00	0	0
CLN576 On 25/04/2023 Spot Bond					0.00000	106.90700			0.00	0	0
Total CLN576 SPOT									0.00	0	0
Total For CLN576									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN577 On 20/06/2024 Spot Bond					0.00000	99.92407				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN578 On 18/04/2026 Spot Bond					0.00000	101.36652				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN579 On 02/04/2024 Spot Bond					0.00000	101.90169				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN580 On 10/10/2024 Spot Bond					0.00000	101.96903				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN581 On 10/05/2024 Spot Bond					0.00000	100.87227				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN582 On 30/05/2022 Spot Bond					0.00000	100.42928				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN583 On 16/09/2025 Spot Bond					0.00000	100.02463				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN584 On 18/04/2022 Spot Bond					0.00000	101.28150				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN585 On 31/05/2022 Spot Bond					0.00000	100.42195				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN586 On 16/09/2025 Spot Bond					0.00000	100.65979				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN587 On 10/06/2026 Spot Bond					0.00000	100.17742				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN588 On 14/06/2022 Spot Bond					0.00000	100.02082				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN58(On 18/06/2024 Spot Bond					0.00000	99.97769			0.00	0	0
Total CLN589 SPOT									0.00	0	0
Total For CLN589									0.00	0	0
CLN59(On 16/09/2025 Spot Bond					0.00000	100.02431			0.00	0	0
Total CLN590 SPOT									0.00	0	0
Total For CLN590									0.00	0	0
CLN59(On 05/12/2026 Spot Bond					0.00000	102.05486			0.00	0	0
Total CLN591 SPOT									0.00	0	0
Total For CLN591									0.00	0	0
CLN59(On 05/12/2026 Spot Bond			5.42000	120.11988	5.42000	98.92775			0.00	0	0
Total CLN592 SPOT									0.00	0	0
Total For CLN592									0.00	0	0
CLN59(On 24/11/2024 Spot Bond					0.00000	100.54640			0.00	0	0
Total CLN593 SPOT									0.00	0	0
Total For CLN593									0.00	0	0
CLN59(On 07/12/2025 Spot Bond					0.00000	100.21069			0.00	0	0
Total CLN594 SPOT									0.00	0	0
Total For CLN594									0.00	0	0
CLN59(On 27/06/2022 Spot Bond					0.00000	101.91616			0.00	0	0
Total CLN595 SPOT									0.00	0	0
Total For CLN595									0.00	0	0
CLN59(On 24/11/2024 Spot Bond					0.00000	100.54640			0.00	0	0
Total CLN596 SPOT									0.00	0	0
Total For CLN596									0.00	0	0
CLN59(On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.58643			0.00	0	0
Total CLN597 SPOT									0.00	0	0
Total For CLN597									0.00	0	0
CLN59(On 02/04/2026 Spot Bond					0.00000	101.83008			0.00	0	0
Total CLN598 SPOT									0.00	0	0
Total For CLN598									0.00	0	0
CLN59(On 10/12/2024 Spot Bond					0.00000	100.16766			0.00	0	0
Total CLN599 SPOT									0.00	0	0
Total For CLN599									0.00	0	0
CLN60(On 18/06/2024 Spot Bond					0.00000	99.97769			0.00	0	0
Total CLN600 SPOT									0.00	0	0
Total For CLN600									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN60 On 18/06/2024 Spot Bond					0.00000	99.97769				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN60 On 04/06/2023 Spot Bond					0.00000	100.31837				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	100.96875				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN60 On 05/08/2024 Spot Bond					0.00000	100.93214				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN60 On 12/08/2022 Spot Bond					0.00000	100.79375				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN60 On 14/04/2026 Spot Bond					0.00000	101.79402				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN60 On 17/01/2024 Spot Bond					0.00000	101.47461				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN60 On 22/08/2024 Spot Bond					0.00000	100.54107				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN60 On 30/04/2023 Spot Bond			9.32000	103.54587	9.32000	103.52011				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN61 On 23/07/2022 Spot Bond					0.00000	101.24202				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 14/04/2026 Spot Bond					0.00000	101.78546				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN61: On 07/03/2025 Spot Bond					0.00000	100.20123				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN61: On 22/08/2022 Spot Bond					0.00000	100.52928				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN61: On 30/11/2021 Spot Bond					0.00000	100.42917				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN61: On 30/09/2020 Spot Bond					0.00000	101.73675				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN61: On 20/12/2029 Spot Bond					0.00000	99.91942				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN61: On 20/12/2024 Spot Bond					0.00000	99.92931				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN61: On 20/12/2022 Spot Bond					0.00000	99.92615				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN61: On 30/11/2021 Spot Bond					0.00000	100.42192				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN62: On 28/10/2024 Spot Bond					0.00000	101.12410				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN62: On 28/10/2022 Spot Bond					0.00000	101.12152				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN62: On 28/04/2021 Spot Bond					0.00000	101.06835				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN62: On 20/12/2024 Spot Bond					0.00000	99.91707				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN624 On 25/01/2023 Spot Bond					0.00000	101.20268				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			7.74000	104.46530	7.74000	104.44350				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN626 On 19/08/2025 Spot Bond					0.00000	100.72617				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN627 On 31/07/2034 Spot Bond					0.00000	101.20183				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			12.25000	81.11383	12.25000	81.08734				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN629 On 20/11/2021 Spot Bond					0.00000	100.60474				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			10.48000	96.73781	10.48000	96.71066				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN631 On 19/08/2025 Spot Bond					0.00000	100.72399				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN632 On 21/05/2021 Spot Bond					0.00000	100.58686				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN633 On 09/10/2034 Spot Bond					0.00000	101.97368				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN634 On 09/05/2022 Spot Bond					0.00000	100.86273				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN635 On 19/08/2025 Spot Bond					0.00000	100.76538				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN636 On 21/11/2024 Spot Bond					0.00000	100.59309				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN637 On 19/08/2025 Spot Bond					0.00000	100.72181				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN638 On 19/02/2021 Spot Bond					0.00000	100.69636				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN639 On 12/08/2022 Spot Bond					0.00000	100.77996				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN640 On 19/08/2025 Spot Bond					0.00000	100.76538				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN641 On 20/12/2024 Spot Bond					0.00000	108.91200				0.00	0	0
Total CLN641 SPOT										0.00	0	0
Total For CLN641										0.00	0	0
CLN643 On 17/10/2023 Spot Bond					0.00000	100.88649				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN644 On 21/11/2024 Spot Bond					0.00000	100.59511				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN645 On 18/12/2024 Spot Bond					0.00000	99.97796				0.00	0	0
Total CLN645 SPOT										0.00	0	0
Total For CLN645										0.00	0	0
CLN646 On 29/01/2022 Spot Bond					0.00000	100.94020				0.00	0	0
Total CLN646 SPOT										0.00	0	0
Total For CLN646										0.00	0	0
CLN647 On 18/12/2024 Spot Bond					0.00000	99.97793				0.00	0	0
Total CLN647 SPOT										0.00	0	0
Total For CLN647										0.00	0	0
CLN648 On 19/08/2025 Spot Bond					0.00000	100.72181				0.00	0	0
Total CLN648 SPOT										0.00	0	0
Total For CLN648										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN64 On 31/05/2026 Spot Bond					0.00000	100.43630			0.00	0	0
Total CLN649 SPOT									0.00	0	0
Total For CLN649									0.00	0	0
CLN65 On 19/08/2025 Spot Bond					0.00000	100.77229			0.00	0	0
Total CLN650 SPOT									0.00	0	0
Total For CLN650									0.00	0	0
CLN65 On 19/11/2022 Spot Bond					0.00000	100.64891			0.00	0	0
Total CLN651 SPOT									0.00	0	0
Total For CLN651									0.00	0	0
CLN65 On 19/08/2025 Spot Bond					0.00000	100.54154			0.00	0	0
Total CLN652 SPOT									0.00	0	0
Total For CLN652									0.00	0	0
CLN65 On 18/02/2021 Spot Bond					0.00000	100.41623			0.00	0	0
Total CLN653 SPOT									0.00	0	0
Total For CLN653									0.00	0	0
CLN65 On 02/04/2026 Spot Bond					0.00000	100.49815			0.00	0	0
Total CLN654 SPOT									0.00	0	0
Total For CLN654									0.00	0	0
CLN65 On 20/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		500,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total CLN656 SPOT								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
Total For CLN656								10,000,000,000,000.00	5,000,000,000	5,000,000,000	
CLN65 On 13/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		77,000,000,000,000.00	770,000,000	770,000,000	
Total CLN657 SPOT								77,000,000,000,000.00	770,000,000	770,000,000	
Total For CLN657								77,000,000,000,000.00	770,000,000	770,000,000	
CLN81 On 18/04/2028 Spot Bond			9.08500	97.91661	9.08500	97.89284		0.00	0	0	
Total CLN81 SPOT								0.00	0	0	
Total For CLN81								0.00	0	0	
CLNF1 On 20/06/2020 Spot Bond					0.00000	99.93211		0.00	0	0	
Total CLNF15 SPOT								0.00	0	0	
Total For CLNF15								0.00	0	0	
CLNF1 On 17/08/2021 Spot Bond					0.00000	100.72385		0.00	0	0	
Total CLNF16 SPOT								0.00	0	0	
Total For CLNF16								0.00	0	0	
COJ05 On 05/06/2023 Spot Bond			7.55000	116.51466	7.55000	116.49106		0.00	0	0	
Total COJ05 SPOT								0.00	0	0	
Total For COJ05								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07 On 23/03/2021 Spot Bond			7.38500	103.11304	7.38500	103.09250			0.00	0	0
Total COJ07 SPOT									0.00	0	0
Total For COJ07									0.00	0	0
COJ08 On 22/06/2026 Spot Bond			10.13000	108.72305	10.13000	108.69371			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			7.88000	110.89116	7.88000	110.86775			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			8.53500	105.66231	8.53500	105.63819			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			11.34000	98.72960	11.34000	98.69984			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			11.43000	92.33581	11.43000	92.30777			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			10.57000	10.57000	10.57000	103.95112			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	99.99990			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.34270			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	99.86390				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	102.22723				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	103.12338				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	100.01130				0.00	0	5,000,000,000
Total DENG91 SPOT										0.00	0	5,000,000,000
Total For DENG91										0.00	0	5,000,000,000
DENG9 On 11/09/2020 Spot Bond					0.00000	100.14785				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	99.86607				0.00	0	0
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	99.78455				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	100.14787				0.00	0	0
Total DENG97 SPOT										0.00	0	0
Total For DENG97										0.00	0	0
DENG9 On 31/01/2021 Spot Bond					0.00000	101.07418				0.00	0	0
Total DENG98 SPOT										0.00	0	0
Total For DENG98										0.00	0	0
DENG9 On 31/01/2023 Spot Bond					0.00000	101.22971				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DNG96U SPOT									0.00	0	0
Total For DNG96U									0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	99.86827			0.00	0	0
Total DOL012 SPOT									0.00	0	0
Total For DOL012									0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	100.58709			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.19638			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			9.75000	9.75000	9.75000	105.95086			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY03U SPOT									0.00	0	0
Total For DSY03U									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.84545			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			7.13000	104.46212	7.13000	104.44213		74,152,000,000,000.00	10,400,000,000	4,200,000,000	
Total DV2021 SPOT								74,152,000,000,000.00	10,400,000,000	4,200,000,000	
Total For DV2021								74,152,000,000,000.00	10,400,000,000	4,200,000,000	
DV23 On 27/02/2023 Spot Bond			7.49000	107.06555	7.49000	107.04392		6,590,101,966,000.00	879,853,400	2,193,926,700	
Total DV23 SPOT								6,590,101,966,000.00	879,853,400	2,193,926,700	
Total For DV23								6,590,101,966,000.00	879,853,400	2,193,926,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DV23/R On 27/02/2023 Spot Bond			100.00000	18.71689	100.00000	18.67524				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	18.71689	100.00000	18.67524				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			7.57000	107.83697	7.57000	107.81496				0.00	0	0
Total DV24 SPOT										0.00	0	0
Total For DV24										0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.75674	9.69000	100.73054				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.75674	9.69000	100.73054				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			11.85000	91.30588	11.85000	91.27699				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.78811	10.10000	100.76082				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	100.78811	10.10000	100.76082				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	100.02177				0.00	0	0
Total DVC031 SPOT										0.00	0	0
Total For DVC031										0.00	0	0
DVF20I On 28/03/2020 Spot Bond					0.00000	99.74598				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20I On 31/08/2020 Spot Bond					0.00000	100.42454				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20I On 23/10/2020 Spot Bond					0.00000	101.29898				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	100.43104				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.09835				0.00	0	8,000,000,000
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22I On 29/08/2022 Spot Bond					0.00000	100.95703				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22(On 24/10/2022 Spot Bond					0.00000	101.51968				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	102.59530				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	102.10651				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	102.41824				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	102.97131				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30(On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.39291				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2(On 31/05/2024 Spot Bond					0.00000	100.61030				0.00	0	8,000,000,000
Total DVFB25 SPOT										0.00	0	8,000,000,000
Total For DVFB25										0.00	0	8,000,000,000
DVFB2(On 31/05/2026 Spot Bond					0.00000	100.90545				0.00	0	25,000,000,000
Total DVFB26 SPOT										0.00	0	25,000,000,000
Total For DVFB26										0.00	0	25,000,000,000
DVFB2(On 31/01/2023 Spot Bond					0.00000	101.01165				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2(On 31/01/2025 Spot Bond					0.00000	101.03031				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB2(On 31/01/2027 Spot Bond					0.00000	101.04770				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVFB29 SPOT										0.00	0	0
Total For DVFB29										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	77.77196	100.00000	77.61703				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
E174 On 01/08/2020 Spot Bond			7.65000	103.79152	7.65000	103.77037				0.00	0	0
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			7.85000	108.90538	7.85000	108.88234				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.04000	99.92291	7.04000	99.94217				0.00	0	50,000,000,000
Total ECN20 SPOT										0.00	0	50,000,000,000
Total For ECN20										0.00	0	50,000,000,000
ECN22 On 14/03/2022 Spot Bond			7.10500	104.93120	7.10500	104.91130				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			8.01000	106.62039	8.01000	106.59764				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			5.39500	97.26264	5.39500	97.24029				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			5.13500	86.81777	5.13500	86.79829				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	128.06282	2.25000	128.04404				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			5.19000	124.52058	4.91000	126.97216				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			4.85000	112.98669	4.85000	112.96219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.76000	110.73760	4.76000	110.71385				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			5.05500	99.77071	5.05500	99.74861				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			5.10500	88.73439	5.10500	88.71455				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/12 On 31/01/2036 Spot Bond			2.25000	128.06282	2.25000	128.04404				0.00	0	0
Total EL36/12038 SPOT										0.00	0	0
Total For EL36/12038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	113.33847				0.00	0	0
Total ELN001 SPOT										0.00	0	0
Total For ELN001										0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	111.54162				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN003 SPOT										0.00	0	0
Total For ELN003										0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
ELN005 On 13/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	5,000,000,000
Total ELN005 SPOT										0.00	0	5,000,000,000
Total For ELN005										0.00	0	5,000,000,000
EMM01 On 28/07/2020 Spot Bond			7.22500	102.59921	7.22500	102.57942			28,195,562,500,000.00	3,902,500,000	1,951,250,000	
Total EMM01 SPOT									28,195,562,500,000.00	3,902,500,000	1,951,250,000	
Total For EMM01									28,195,562,500,000.00	3,902,500,000	1,951,250,000	
EMM02 On 11/03/2021 Spot Bond			6.85000	103.81280	6.85000	103.79380			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			10.43000	102.45372	10.43000	102.42511			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			11.65000	11.65000	11.65000	95.44735				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			11.70000	11.70000	11.70000	101.04395				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			10.58000	10.58000	10.58000	101.60999				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			10.43000	10.43000	10.43000	102.11915				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			12.04000	12.04000	12.04000	82.21429				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.11689				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	101.05099				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.18617				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/05/2020 Spot Bond					0.00000	101.11490				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.06905				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.01978				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.35792				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	100.20205				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	101.29515				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	100.86412				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	100.32533				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.18938				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	100.19260				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	100.08577				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019 On 12/09/2022 Spot Bond					0.00000	100.02242				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF020 On 07/11/2022 Spot Bond					0.00000	100.89925				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC4L On 07/11/2020 Spot Bond					0.00000	100.84638				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					0.00000	100.29050				0.00	0	0
Total EPFC46 SPOT										0.00	0	0
Total For EPFC46										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	101.75455				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.60967				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					0.00000	100.33185				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00: On 03/06/2024 Spot Bond					0.00000	100.33740				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00: On 16/04/2025 Spot Bond					0.00000	101.45027				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT02: On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT02U SPOT										0.00	0	0
Total For EQT02U										0.00	0	0
ERS3B: On 17/05/2022 Spot Bond					0.00000	100.69064				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B: On 17/08/2022 Spot Bond					0.00000	100.67100				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C: On 17/05/2022 Spot Bond					0.00000	100.72196				0.00	0	0
Total ERS3C6 SPOT										0.00	0	0
Total For ERS3C6										0.00	0	0
ERS3C: On 17/08/2022 Spot Bond					0.00000	100.67492				0.00	0	0
Total ERS3C7 SPOT										0.00	0	0
Total For ERS3C7										0.00	0	0
ERSA1: On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.91869				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	100.67101				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2: On 17/08/2022 Spot Bond					0.00000	100.69450				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ERSA2: On 17/05/2022 Spot Bond					0.00000	100.66478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.65533			0.00	0	0
Total ERSA27 SPOT									0.00	0	0
Total For ERSA27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			7.39000	108.04504	7.39000	108.02351		752,367,032,000.00	101,808,800	1,874,404,400	
Total ES23 SPOT								752,367,032,000.00	101,808,800	1,874,404,400	
Total For ES23								752,367,032,000.00	101,808,800	1,874,404,400	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.43095	10.00000	101.40377		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			9.72000	95.20100	9.72000	95.17631		982,664,784,000.00	101,097,200	9,199,757,400	
Total ES26 SPOT								982,664,784,000.00	101,097,200	9,199,757,400	
Total For ES26								982,664,784,000.00	101,097,200	9,199,757,400	
ES26/R On 02/04/2026 Spot Bond			7.85000	103.59756	7.85000	103.57577		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			11.82500	71.24714	11.68000	71.98688		774,934,235,910,000.00	150,100,146,800	79,820,073,400	
Total ES33 SPOT								774,934,235,910,000.00	150,100,146,800	79,820,073,400	
Total For ES33								774,934,235,910,000.00	150,100,146,800	79,820,073,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.06004	7.50000	100.04003		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			12.01000	76.34028	12.01000	76.31595		201,686,174,536,000.00	100,057,133,600	51,658,566,800	
Total ES42 SPOT								201,686,174,536,000.00	100,057,133,600	51,658,566,800	
Total For ES42								201,686,174,536,000.00	100,057,133,600	51,658,566,800	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.35287	8.50000	103.32937		0.00	0	0	
Total ES42/R214 SPOT								0.00	0	0	
Total For ES42/R214								0.00	0	0	
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF01U SPOT								0.00	0	0	
Total For ESF01U								0.00	0	0	
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total ESF02U SPOT								0.00	0	0	
Total For ESF02U								0.00	0	0	
ESFR0 On 20/04/2021 Spot Bond					0.00000	101.34378		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.08441				0.00	0	0
Total EXX04 SPOT										0.00	0	0
Total For EXX04										0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.08690				0.00	600,000,000	300,000,000
Total EXX05 SPOT										0.00	600,000,000	300,000,000
Total For EXX05										0.00	600,000,000	300,000,000
FBJ20Z On 20/03/2020 Spot Bond					0.00000	99.93482				0.00	0	0
Total FBJ20Z SPOT										0.00	0	0
Total For FBJ20Z										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	99.93218				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	11.99167	100.00000	11.96197				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	19.45822	100.00000	19.41003				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.78496				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	100.90031				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.61740				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	100.68275				0.00	1,200,000,000	600,000,000
Total FIFB16 SPOT										0.00	1,200,000,000	600,000,000
Total For FIFB16										0.00	1,200,000,000	600,000,000
FIFB17 On 15/08/2024 Spot Bond					0.00000	100.70227				0.00	2,800,000,000	1,400,000,000
Total FIFB17 SPOT										0.00	2,800,000,000	1,400,000,000
Total For FIFB17										0.00	2,800,000,000	1,400,000,000
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.12980				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.32057				0.00	800,000,000	400,000,000
Total FIFC33 SPOT										0.00	800,000,000	400,000,000
Total For FIFC33										0.00	800,000,000	400,000,000
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.77799				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
FNTH1U On 08/04/2020 Spot Bond					0.00000	103.34504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNT110 On 29/05/2020 Spot Bond					0.00000	102.31748				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	101.69712				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			7.45000	7.45000	7.45000	105.77398				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	102.65795				0.00	14,342,200,000	7,171,100,000
Total FRB16 SPOT										0.00	14,342,200,000	7,171,100,000
Total For FRB16										0.00	14,342,200,000	7,171,100,000
FRB17 On 08/01/2022 Spot Bond					0.00000	105.62316				0.00	0	800,000,000
Total FRB17 SPOT										0.00	0	800,000,000
Total For FRB17										0.00	0	800,000,000
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.79333				0.00	2,142,000,000	1,071,000,000
Total FRB18 SPOT										0.00	2,142,000,000	1,071,000,000
Total For FRB18										0.00	2,142,000,000	1,071,000,000
FRB19 On 14/04/2021 Spot Bond			9.19500	108.39660	9.19500	108.36998				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	104.12418				0.00	1,200,000,000	600,000,000
Total FRB20 SPOT										0.00	1,200,000,000	600,000,000
Total For FRB20										0.00	1,200,000,000	600,000,000
FRB21 On 24/11/2021 Spot Bond					0.00000	104.26797				0.00	14,000,000,000	7,000,000,000

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 FRB21 SPOT										0.00	14,000,000,000	7,000,000,000
Total For FRB21										0.00	14,000,000,000	7,000,000,000
FRB22 On 08/12/2022 Spot Bond					0.00000	105.47045				0.00	46,800,000	31,200,000
Total FRB22 SPOT										0.00	46,800,000	31,200,000
Total For FRB22										0.00	46,800,000	31,200,000
FRB23 On 20/09/2027 Spot Bond					0.00000	103.20023				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	106.18104				0.00	130,000,000	3,790,000,000
Total FRB24 SPOT										0.00	130,000,000	3,790,000,000
Total For FRB24										0.00	130,000,000	3,790,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	102.92487				0.00	4,020,000,000	3,560,000,000
Total FRB25 SPOT										0.00	4,020,000,000	3,560,000,000
Total For FRB25										0.00	4,020,000,000	3,560,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.42772				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			10.28000	102.51432	10.28000	102.48624				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.55000	160.49800	3.55000	160.46884				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			4.01000	4.01000	4.01000	294.31464				0.00	0	91,800,000
Total FRBI23 SPOT										0.00	0	91,800,000
Total For FRBI23										0.00	0	91,800,000
FRBI25 On 31/01/2025 Spot Bond			4.75000	4.75000	4.75000	129.44171				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			4.77000	174.73053	4.77000	174.69314				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			5.22000	5.22000	5.22000	90.16809				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			5.23500	5.23500	5.23500	195.47180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			5.83500	78.37381	5.83500	78.35481				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			5.74000	78.95253	5.74000	78.93353				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.14000	7.14000	7.14000	94.86492				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			7.83000	7.83000	7.83000	70.28491				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			7.87000	7.87000	7.87000	69.55305				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			5.60000	5.60000	5.60000	124.56440				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	100.72750				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC18 On 06/08/2023 Spot Bond					0.00000	81.21899				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19 On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC207: 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
FRC208: On 07/10/2020 Spot Bond					0.00000	103.36791				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209: On 07/05/2020 Spot Bond					0.00000	100.93636				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212: 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
FRC213: On 31/01/2022 Spot Bond			4.26000	158.46553	4.26000	158.43370				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221: On 20/05/2020 Spot Bond					0.00000	100.63869				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225: On 31/01/2022 Spot Bond			5.12000	156.04781	5.12000	156.01285				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233: On 20/12/2020 Spot Bond					0.00000	99.89279				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234: On 19/10/2020 Spot Bond					0.00000	105.07156				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237: On 19/10/2020 Spot Bond					0.00000	105.29669				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239: On 19/10/2020 Spot Bond					0.00000	105.14837				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240: On 19/10/2020 Spot Bond					0.00000	102.99365				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 19/10/2020 Spot Bond					0.00000	102.96295				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	102.36314				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 19/10/2020 Spot Bond					0.00000	104.67718				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	102.35544				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	100.92704				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	100.02226				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	101.86606				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	103.34634				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	101.83433				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	100.94969				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC258 On 10/10/2020 Spot Bond					0.00000	101.57330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261: On 13/07/2020 Spot Bond					0.00000	101.54247				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262: On 13/07/2020 Spot Bond					0.00000	101.64354				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264: On 20/06/2021 Spot Bond					0.00000	101.69356				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265: On 06/08/2023 Spot Bond					0.00000	103.59092				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267: On 30/01/2023 Spot Bond					0.00000	101.13901				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.21609				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272: On 02/05/2028 Spot Bond			9.80000	103.66656	9.80000	103.63932				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274: On 12/12/2020 Spot Bond					0.00000	100.02294				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275: On 12/12/2020 Spot Bond					0.00000	100.02322				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276: On 04/03/2021 Spot Bond					0.00000	100.30805				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277: On 27/03/2020 Spot Bond					0.00000	101.75240				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278: On 21/11/2022 Spot Bond					0.00000	100.59653				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28(On 20/12/2023 Spot Bond					0.00000	99.92778				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28(On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	105.98241				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28(On 26/01/2021 Spot Bond					0.00000	101.93634				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28(On 11/11/2024 Spot Bond					0.00000	101.02351				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28(On 20/12/2022 Spot Bond					0.00000	100.00761				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.17976				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28(On 20/12/2022 Spot Bond					0.00000	99.93453				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29(On 20/06/2022 Spot Bond					0.00000	101.04431				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29(On 26/01/2021 Spot Bond					0.00000	101.33139				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29(On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	99.97757				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29(On 18/04/2021 Spot Bond					0.00000	101.25431				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29(On 18/04/2021 Spot Bond					0.00000	101.23880				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	100.77959				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	100.78823				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.69293				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	99.91959				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC300 On 25/04/2023 Spot Bond					0.00000	102.36369				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	100.77140				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond					0.00000	100.94617				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC302 On 31/05/2024 Spot Bond					0.00000	100.49988				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	101.70704				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	101.07343				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	100.43716				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC306 On 12/08/2020 Spot Bond					0.00000	100.73397				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond					0.00000	100.73240				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	99.93547				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond					0.00000	99.92866				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	99.86000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	99.25000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	99.92366				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond					0.00000	104.64000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC314 On 13/10/2026 Spot Bond					0.00000	94.46178				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	100.02300				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316 On 31/07/2034 Spot Bond					0.00000	101.12533				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	99.16496				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318 On 20/12/2026 Spot Bond					0.00000	99.92347				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC32(On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC32(On 24/10/2020 Spot Bond					0.00000	101.26439				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC32(On 20/12/2024 Spot Bond					0.00000	99.91316				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC32(On 20/12/2024 Spot Bond					0.00000	99.92229				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC32(On 20/06/2026 Spot Bond					0.00000	99.92793				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC32(On 02/04/2024 Spot Bond					0.00000	101.74822				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC32(On 20/12/2022 Spot Bond					0.00000	99.92372				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC32(On 30/09/2022 Spot Bond					0.00000	101.74527				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC32(On 27/12/2022 Spot Bond					0.00000	100.44778				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC32(On 06/11/2023 Spot Bond					0.00000	100.98409				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC33(On 15/10/2022 Spot Bond					0.00000	100.82623				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC33(On 02/02/2021 Spot Bond					0.00000	100.44530				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC331 SPOT										0.00	0	0
Total For FRC331										0.00	0	0
FRC33: On 02/02/2021 Spot Bond					0.00000	100.44530				0.00	0	0
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC33: On 14/05/2024 Spot Bond					0.00000	100.49001				0.00	0	0
Total FRC333 SPOT										0.00	0	0
Total For FRC333										0.00	0	0
FRC33: On 05/03/2021 Spot Bond					0.00000	100.26677				0.00	0	0
Total FRC334 SPOT										0.00	0	0
Total For FRC334										0.00	0	0
FRC33: On 31/05/2024 Spot Bond					0.00000	100.16807				0.00	0	0
Total FRC335 SPOT										0.00	0	0
Total For FRC335										0.00	0	0
FRC33: On 13/09/2021 Spot Bond					0.00000	100.11859				0.00	0	0
Total FRC336 SPOT										0.00	0	0
Total For FRC336										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.90000	4.90000	4.90000	156.62758				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			4.84000	4.84000	4.84000	156.79578				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			4.82000	4.82000	4.82000	156.85190				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD17: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20: On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23: On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD36U SPOT										0.00	0	0
Total For FRD36U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.79500	80.80366	5.79500	80.78431				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			5.36500	94.83428	5.36500	94.81241				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.05636				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.16237				0.00	6,000,000,000	3,000,000,000
Total FRJ20 SPOT										0.00	6,000,000,000	3,000,000,000
Total For FRJ20										0.00	6,000,000,000	3,000,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.44308				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.28728				0.00	10,800,000,000	6,400,000,000
Total FRJ22 SPOT										0.00	10,800,000,000	6,400,000,000
Total For FRJ22										0.00	10,800,000,000	6,400,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.07119				0.00	0	23,100,000,000
Total FRJ23 SPOT										0.00	0	23,100,000,000
Total For FRJ23										0.00	0	23,100,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.72332				0.00	0	0
Total FRJ24 SPOT										0.00	0	0
Total For FRJ24										0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	103.69120				0.00	0	0
Total FRJ25 SPOT										0.00	0	0
Total For FRJ25										0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	101.38698				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	104.71258				0.00	0	0
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	101.96392				0.00	0	500,000,000
Total FRJ29 SPOT										0.00	0	500,000,000
Total For FRJ29										0.00	0	500,000,000
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS011U SPOT										0.00	0	0
Total For FRS011U										0.00	0	0
FRS021 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 FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10(On 15/01/2024 Spot Bond			4.68800	4.68800	4.68800	107.66431				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10(On 31/01/2038 Spot Bond			4.95500	4.95500	4.95500	100.21873				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	101.43600				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	101.17019				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10(On 31/01/2038 Spot Bond			5.09500	98.35350	5.09500	98.33153				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10(On 07/12/2033 Spot Bond			5.08500	198.57416	5.08500	198.53002				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			5.23500	96.50924	5.23500	96.48731				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11(On 07/12/2033 Spot Bond			5.11500	5.11500	5.11500	197.91371				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS11(On 31/01/2025 Spot Bond			5.15000	127.14846	5.15000	127.11987				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			3.70500	119.17995	3.70500	119.15777				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS11(On 31/01/2038 Spot Bond			5.23500	96.50924	5.23500	96.48731				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS12(On 07/12/2033 Spot Bond			5.23500	195.51607	5.23500	195.47180				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			5.28500	194.50955	5.28500	194.46529				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS121 On 31/01/2025 Spot Bond			4.68000	161.96106	4.68000	129.85299				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			5.31500	193.90873	5.31500	193.86443				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.23500	96.50924	5.23500	96.48731				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.42000	167.02552	5.42000	166.98692				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			5.98500	87.31868	5.98500	87.29710				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			5.31000	168.30137	5.31000	168.26294				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.37000	167.60405	5.37000	167.56554				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.82500	184.03621	5.82500	183.99170				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	99.80400				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			5.91500	88.12962	5.91500	88.10800				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.23500	5.23500	5.23500	96.48731				0.00	0	0

Contract 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			5.23500	96.50924	5.23500	96.48731				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			5.18000	169.82375	5.18000	169.78558				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			5.59500	188.40974	5.59500	188.36530				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			5.31000	168.30137	5.31000	168.26294				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			5.31000	168.30137	5.31000	168.26294				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			5.60000	164.96188	5.60000	164.92295				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			5.45000	125.43886	5.45000	125.40965				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			3.96000	159.32026	3.96000	159.28954				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			5.66000	164.28059	5.66000	164.24156				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			5.70000	163.82819	5.70000	163.78910				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			5.42000	125.60864	5.42000	125.57948				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			5.12000	170.53177	5.12000	170.49370				0.00	0	0

Contract 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			5.71000	5.71000	5.71000	163.67622				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	12.62798				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	14.20158				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	16.42011				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	18.48213				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	12.11689				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	13.33947				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	15.12303				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	16.78190				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					0.00000	11.56730				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	11.58137				0.00	0	0

Contract 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					0.00000	11.03920				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	12.41917				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	101.44691				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.53813				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	13.88935				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	13.88934				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	15.56362				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 18/09/2023 Spot Bond					0.00000	99.97785				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 27/09/2025 Spot Bond					0.00000	102.05524				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond					0.00000	98.36774				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	97.86656				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 23/01/2024 Spot Bond					0.00000	113.13891				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	120.22820				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	110.12060				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 23/03/2020 Spot Bond					0.00000	112.75538				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS193 On 19/06/2026 Spot Bond					0.00000	24.09193				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond					0.00000	37.01775				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	100.90438				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond					0.00000	107.33725				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond					0.00000	100.98762				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS199 On 12/08/2025 Spot Bond					0.00000	100.82581				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS200 On 06/08/2025 Spot Bond					0.00000	100.49291				0.00	0	0

Contract 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					0.00000	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 11/09/2020 Spot Bond					0.00000	99.29353				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	97.50977				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	101.54220				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS206 On 16/11/2020 Spot Bond					0.00000	93.26331				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	97.63599				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	100.66110				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS210 On 20/12/2020 Spot Bond					0.00000	154.78297				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					0.00000	97.79342				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					0.00000	97.03847				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0
FRS213 On 04/03/2021 Spot Bond					0.00000	96.35094				0.00	0	0

Contract 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
FRS36 On 07/12/2023 Spot Bond			3.81000	3.81000	3.81000	296.27291				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			3.70000	3.70000	3.70000	297.35666				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			4.42000	4.42000	4.42000	290.34910				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			3.75000	159.92211	3.75000	159.89217				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.15509				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.45000	160.78696	3.45000	160.75817				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.98793				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			4.93500	92.28939	4.93500	92.26917				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			4.60500	67.98065	4.60500	98.53295				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.57000	4.57000	4.57000	130.50230				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			4.64000	4.64000	4.64000	130.08868				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			4.61000	4.61000	4.61000	288.53344				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			6.92000	104.98585	6.92000	104.96634			13,840,000,000,000.00	2,000,000,000	1,000,000,000
Total FRX20 SPOT									13,840,000,000,000.00	2,000,000,000	1,000,000,000
Total For FRX20									13,840,000,000,000.00	2,000,000,000	1,000,000,000
FRX23 On 28/02/2023 Spot Bond			7.53000	7.53000	7.53000	100.94341			30,120,000,000,000.00	4,000,000,000	2,000,000,000
Total FRX23 SPOT									30,120,000,000,000.00	4,000,000,000	2,000,000,000
Total For FRX23									30,120,000,000,000.00	4,000,000,000	2,000,000,000
FRX24 On 10/12/2024 Spot Bond			8.34000	112.14275	8.34000	112.11772			4,170,000,000,000.00	500,000,000	250,000,000
Total FRX24 SPOT									4,170,000,000,000.00	500,000,000	250,000,000
Total For FRX24									4,170,000,000,000.00	500,000,000	250,000,000
FRX25 On 26/07/2025 Spot Bond			8.47000	106.79444	8.47000	106.77011			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			8.77500	107.92916	8.77500	107.90384			6,756,750,000,000.00	770,000,000	1,270,000,000
Total FRX26 SPOT									6,756,750,000,000.00	770,000,000	1,270,000,000
Total For FRX26									6,756,750,000,000.00	770,000,000	1,270,000,000
FRX27 On 07/03/2027 Spot Bond			8.86000	107.10640	8.86000	107.08117			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			9.23000	106.52879	9.23000	106.50239			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			9.74500	101.26805	9.74500	101.24159			97,450,000,000,000.00	10,000,000,000	14,000,000,000
Total FRX30 SPOT									97,450,000,000,000.00	10,000,000,000	14,000,000,000
Total For FRX30									97,450,000,000,000.00	10,000,000,000	14,000,000,000
FRX31 On 21/02/2031 Spot Bond			9.95000	97.70691	9.95000	97.68085			7,462,500,000,000.00	750,000,000	1,564,300,000
Total FRX31 SPOT									7,462,500,000,000.00	750,000,000	1,564,300,000
Total For FRX31									7,462,500,000,000.00	750,000,000	1,564,300,000
FRX32 On 31/03/2032 Spot Bond			10.05000	108.11760	10.05000	108.08863			0.00	0	2,800,000,000
Total FRX32 SPOT									0.00	0	2,800,000,000
Total For FRX32									0.00	0	2,800,000,000
FRX45 On 14/04/2045 Spot Bond			11.25000	76.36442	11.25000	76.34159			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS3A5 On 20/08/2039 Spot Bond					0.00000	102.58391			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS3A5 SPOT										0.00	0	0
Total For FS3A5										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1 On 20/08/2039 Spot Bond					0.00000	103.75564				0.00	0	0
Total FS3B1 SPOT										0.00	0	0
Total For FS3B1										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.00213				0.00	0	0
Total FS6A2 SPOT										0.00	0	0
Total For FS6A2										0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	100.85550				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.59502				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.55780				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.57745				0.00	0	0
Total FS7A2 SPOT										0.00	0	0
Total For FS7A2										0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	100.58937				0.00	0	0
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	100.59288				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	101.85518				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.02089				0.00	20,000,000	10,000,000
Total GBL04 SPOT										0.00	20,000,000	10,000,000
Total For GBL04										0.00	20,000,000	10,000,000
GBL05 On 07/11/2022 Spot Bond					0.00000	100.96782				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH31U SPOT										0.00	0	0
Total For GH31U										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	102.52580				0.00	0	0
Total GH5A11 SPOT										0.00	0	0
Total For GH5A11										0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.57508				0.00	3,000,000,000	1,500,000,000
Total GH5A21 SPOT										0.00	3,000,000,000	1,500,000,000
Total For GH5A21										0.00	3,000,000,000	1,500,000,000
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.37517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.46268				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	103.06147				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.82000	98.96321	4.82000	98.94190				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	102.45760				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.47599				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	100.03124				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	101.49749				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.04342				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	101.48859				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	102.47925				0.00	0	4,000,000,000
Total GRT16 SPOT										0.00	0	4,000,000,000
Total For GRT16										0.00	0	4,000,000,000
GRT17 On 17/10/2023 Spot Bond			7.47500	112.50243	7.47500	112.47987				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	100.88476				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.80718				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			10.23000	102.99233	10.23000	102.96426				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.41539				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	102.71941				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	100.71765				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	100.55951				0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT25G SPOT										0.00	0	2,000,000,000
Total For GRT25G										0.00	0	2,000,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.45265				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.90347				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.15819				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.16186				0.00	0	0
Total GRT29 SPOT										0.00	0	0
Total For GRT29										0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	100.57603				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	100.41338				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	101.26283				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	101.48524				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	101.65124				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	100.33505				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	101.78751				0.00	0	0
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	101.05068				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	100.58586				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	100.79009				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	100.61181				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H10T1 On 26/02/2023 Spot Bond					0.00000	100.36603				0.00	0	0
Total H10T1 SPOT										0.00	0	0
Total For H10T1										0.00	0	0
H10T2 On 30/09/2022 Spot Bond					0.00000	100.31392				0.00	0	0
Total H10T2 SPOT										0.00	0	0
Total For H10T2										0.00	0	0
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T4U SPOT										0.00	0	0
Total For H6T4U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T5U SPOT										0.00	0	0
Total For H7T5U										0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T2U SPOT										0.00	0	0
Total For H8T2U										0.00	0	0
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.33990				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	101.54073				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	101.55998				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	101.94754				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	101.87730				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.16572				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.36042				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	100.19078				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.86537				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	101.79165				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	102.04274				0.00	0	0
Total HPF13 SPOT										0.00	0	0
Total For HPF13										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			6.46000	102.42768	6.46000	102.40998				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	76.55875	100.00000	76.40594				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			4.32000	291.36914	4.32000	291.31029				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			4.51000	4.51000	4.51000	291.72599				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			5.12500	73.14858	5.12500	89.88235				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			11.71000	84.25543	11.71000	84.22908				0.00	0	350,000,000
Total HWAY34 SPOT										0.00	0	350,000,000
Total For HWAY34										0.00	0	350,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.27187	100.00000	10.24900				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			11.69000	83.93732	11.69000	83.91112				0.00	0	2,620,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWAY35 SPOT										0.00	0	2,620,000,000
Total For HWAY35										0.00	0	2,620,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	10.27143	100.00000	10.24856				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	101.69627				0.00	0	15,000,000,000
Total HWF11 SPOT										0.00	0	15,000,000,000
Total For HWF11										0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	101.39244				0.00	0	0
Total HWF12 SPOT										0.00	0	0
Total For HWF12										0.00	0	0
HWF13 On 28/11/2022 Spot Bond					0.00000	100.41585				0.00	0	0
Total HWF13 SPOT										0.00	0	0
Total For HWF13										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400				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			4.09000	133.40549	4.00000	133.92674			677,268,100,000,000.00	410,090,000,000	522,347,167,900	
Total I2025 SPOT									7,268,100,000,000.00	410,090,000,000	522,347,167,900	
Total For I2025									7,268,100,000,000.00	410,090,000,000	522,347,167,900	
I2029 On 31/03/2029 Spot Bond			4.35000	96.65768	4.35000	96.63808			375,093,366,000,000.00	86,228,360,000	144,432,240,700	
Total I2029 SPOT									5,093,366,000,000.00	86,228,360,000	144,432,240,700	
Total For I2029									5,093,366,000,000.00	86,228,360,000	144,432,240,700	
I2033 On 28/02/2033 Spot Bond			4.29500	95.17882	4.29500	95.15979			237,086,572,705,000.00	55,200,599,000	81,054,910,700	
Total I2033 SPOT									7,086,572,705,000.00	55,200,599,000	81,054,910,700	
Total For I2033									7,086,572,705,000.00	55,200,599,000	81,054,910,700	
I2038 On 31/01/2038 Spot Bond			4.34000	109.06820	4.33500	109.12155			258,541,850,266,000.00	59,571,854,900	174,821,403,600	
Total I2038 SPOT									8,541,850,266,000.00	59,571,854,900	174,821,403,600	
Total For I2038									8,541,850,266,000.00	59,571,854,900	174,821,403,600	
I2046 On 31/03/2046 Spot Bond			4.46000	98.19166	4.46000	98.17147			200,539,440,000,000.00	44,964,000,000	118,411,445,400	
Total I2046 SPOT									10,539,440,000,000.00	44,964,000,000	118,411,445,400	
Total For I2046									10,539,440,000,000.00	44,964,000,000	118,411,445,400	
I2050 On 31/12/2050 Spot Bond			4.55000	97.65414	4.50000	98.55010			173,558,041,565,000.00	257,924,844,300	241,240,884,538	
Total I2050 SPOT									3,558,041,565,000.00	257,924,844,300	241,240,884,538	
Total For I2050									3,558,041,565,000.00	257,924,844,300	241,240,884,538	
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		300,000,000,000,000.00	3,000,000,000	1,500,000,000	
Total IB139U SPOT								10,000,000,000,000.00	3,000,000,000	1,500,000,000	
Total For IB139U								10,000,000,000,000.00	3,000,000,000	1,500,000,000	
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	100.50811		0.00	0	0	
Total IBL100 SPOT								0.00	0	0	
Total For IBL100								0.00	0	0	
IBL101 On 24/05/2022 Spot Bond			7.41500	7.41500	7.41500	106.11796		0.00	0	0	
Total IBL101 SPOT								0.00	0	0	
Total For IBL101								0.00	0	0	
IBL102 On 24/05/2022 Spot Bond					0.00000	100.81967		0.00	0	0	
Total IBL102 SPOT								0.00	0	0	
Total For IBL102								0.00	0	0	
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	101.42962		0.00	0	0	
Total IBL104 SPOT								0.00	0	0	
Total For IBL104								0.00	0	0	
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.08197		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL106 SPOT									0.00	0	0
Total For IBL106									0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.27000	291.85088	4.27000	291.79235			1,861,720,000,000.00	436,000,000	2,218,000,000
Total IBL109 SPOT									1,861,720,000,000.00	436,000,000	2,218,000,000
Total For IBL109									1,861,720,000,000.00	436,000,000	2,218,000,000
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.25032			0.00	0	0
Total IBL110 SPOT									0.00	0	0
Total For IBL110									0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	100.64751			0.00	0	0
Total IBL112 SPOT									0.00	0	0
Total For IBL112									0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	100.55952			0.00	0	0
Total IBL113 SPOT									0.00	0	0
Total For IBL113									0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.85073			0.00	0	0
Total IBL114 SPOT									0.00	0	0
Total For IBL114									0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	100.57498			0.00	0	0
Total IBL115 SPOT									0.00	0	0
Total For IBL115									0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	99.94031			0.00	0	0
Total IBL116 SPOT									0.00	0	0
Total For IBL116									0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.17690			0.00	0	0
Total IBL118 SPOT									0.00	0	0
Total For IBL118									0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.66323			0.00	0	0
Total IBL119 SPOT									0.00	0	0
Total For IBL119									0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	101.43793			0.00	0	0
Total IBL120 SPOT									0.00	0	0
Total For IBL120									0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.84549			0.00	0	0
Total IBL123 SPOT									0.00	0	0
Total For IBL123									0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.72764			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	101.62545				0.00	800,000,000	400,000,000
Total IBL127 SPOT										0.00	800,000,000	400,000,000
Total For IBL127										0.00	800,000,000	400,000,000
IBL128 On 11/04/2022 Spot Bond					0.00000	101.47287				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	100.60921				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	101.41992				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	100.82538				0.00	0	0
Total IBL131 SPOT										0.00	0	0
Total For IBL131										0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	100.80285				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.01598				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	101.31961				0.00	0	1,000,000,000
Total IBL134 SPOT										0.00	0	1,000,000,000
Total For IBL134										0.00	0	1,000,000,000
IBL135 On 22/11/2024 Spot Bond					0.00000	100.52915				0.00	0	0
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	100.50844				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	101.31061				0.00	0	0
Total IBL137 SPOT										0.00	0	0
Total For IBL137										0.00	0	0
IBL138 On 21/01/2026 Spot Bond					0.00000	101.32887				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL140 On 14/02/2021 Spot Bond					0.00000	100.69302				0.00	0	0
Total IBL140 SPOT										0.00	0	0
Total For IBL140										0.00	0	0
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	100.56111				0.00	0	0
Total IBL141 SPOT										0.00	0	0
Total For IBL141										0.00	0	0
IBL142 On 20/02/2022 Spot Bond					0.00000	100.57882				0.00	0	0
Total IBL142 SPOT										0.00	0	0
Total For IBL142										0.00	0	0
IBL143 On 11/03/2021 Spot Bond					0.00000	100.13548				0.00	10,000,000,000	5,000,000,000
Total IBL143 SPOT										0.00	10,000,000,000	5,000,000,000
Total For IBL143										0.00	10,000,000,000	5,000,000,000
IBL36 On 31/01/2022 Spot Bond			3.48000	3.48000	3.48000	160.67130				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.23500	101.78590	7.23500	101.76626				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			8.06000	108.08164	8.06000	108.05818				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	101.35528				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			3.60000	160.35379	3.60000	160.32442				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	100.94960				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.17245				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL77 SPOT									0.00	0	0
Total For IBL77									0.00	0	0
IBL78 On 25/11/2022 Spot Bond			7.71000	108.66724	7.71000	108.64466			99,689,760,300,000.00	12,929,930,000	11,037,030,000
Total IBL78 SPOT									19,689,760,300,000.00	12,929,930,000	11,037,030,000
Total For IBL78									19,689,760,300,000.00	12,929,930,000	11,037,030,000
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL81U SPOT									0.00	0	0
Total For IBL81U									0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.51117			0.00	0	0
Total IBL86 SPOT									0.00	0	0
Total For IBL86									0.00	0	0
IBL88 On 20/05/2021 Spot Bond			7.34000	106.64476	7.34000	106.62364			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	48.09136	100.00000	47.98434			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	100.50696			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	100.99967			0.00	4,360,000,000	2,180,000,000
Total IBL95 SPOT									0.00	4,360,000,000	2,180,000,000
Total For IBL95									0.00	4,360,000,000	2,180,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	103.32636			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	9.79408	100.00000	9.77228			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			6.89000	104.19372	6.89000	104.17443			27,560,000,000,000.00	4,000,000,000	1,000,000,000
Total IDCG03 SPOT									17,560,000,000,000.00	4,000,000,000	1,000,000,000
Total For IDCG03									17,560,000,000,000.00	4,000,000,000	1,000,000,000
IDCG06 On 24/11/2024 Spot Bond			9.43000	103.43760	9.43000	103.41142			0.00	0	882,995,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.24282				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			10.55000	108.32453	10.55000	108.41514				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.28998				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			10.03000	106.73461	10.03000	106.70607				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	101.45295				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	101.81337				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.76153				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.42951				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.59897				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.84272				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.01764				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.42953				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2020 Spot Bond					0.00000	99.98052				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	99.97961				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.01776				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.12976				0.00	0	0
Total IDCG23 SPOT										0.00	0	0
Total For IDCG23										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.02116				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	8.07747	100.00000	8.05959				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			8.93000	101.53909	8.93000	101.51486				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.15500	105.36222	7.15500	105.34198				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		428,441,986,900,000.00		4,284,419,869	4,284,419,869	
Total IN329U SPOT								428,441,986,900,000.00		4,284,419,869	4,284,419,869	
Total For IN329U								428,441,986,900,000.00		4,284,419,869	4,284,419,869	
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
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN415U SPOT										0.00	0	0
Total For IN415U										0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
Total For IN425U										0.00	0	0
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN426U SPOT										0.00	0	0
Total For IN426U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.36807				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.10297				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2021 Spot Bond					0.00000	101.86846				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2021 Spot Bond					0.00000	88.75772				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	101.38071				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.13786				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	102.23374				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			9.29500	104.17886	9.29500	104.15285				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	104.32042				0.00	900,000,000	450,000,000
Total INLV05 SPOT										0.00	900,000,000	450,000,000
Total For INLV05										0.00	900,000,000	450,000,000
IPF01/J On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.31495				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.10861				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	99.99988				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	99.87348				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	99.87187				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	99.87025				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	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 IPF20 SPOT										0.00	0	0
Total For IPF20										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.55155				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.02165				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.95424				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	101.47559				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.84312				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.85263				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	101.87580				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	102.30120				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	101.79205				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	100.02373				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPFC29 On 24/04/2020 Spot Bond					0.00000	101.01833				0.00	0	0
Total IPFC29 SPOT										0.00	0	0
Total For IPFC29										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.35329	2.75000	100.34576				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			7.27000	147.16469	7.27000	147.12346				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	102.13816				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			9.19500	103.98266	9.19500	103.95698				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	107.33196				0.00	0	104,000,000
Total IV035 SPOT										0.00	0	104,000,000
Total For IV035										0.00	0	104,000,000
IV036 On 22/07/2021 Spot Bond					0.00000	104.66075				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	99.83062				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			5.70000	5.70000	5.70000	154.40702				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	105.74478				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			9.42000	109.17199	9.42000	109.14439				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	104.66355				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			9.43500	9.43500	9.43500	108.64220				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	101.37051				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.40000	158.06868	4.40000	158.03632				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	103.93653				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	100.92951				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV168U SPOT										0.00	0	0
Total For IV168U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.97000	160.81212	5.97000	160.77260				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA987 On 19/03/2020 Spot Bond			6.85000	6.85000	6.85000	99.85009				0.00	0	0
Total IVA987 SPOT										0.00	0	0
Total For IVA987										0.00	0	0
IVA990 On 09/04/2020 Spot Bond			6.85000	6.85000	6.85000	99.45870				0.00	0	0
Total IVA990 SPOT										0.00	0	0
Total For IVA990										0.00	0	0
IVA991 On 16/04/2020 Spot Bond			6.85000	6.85000	6.85000	99.32892				0.00	0	0
Total IVA991 SPOT										0.00	0	0
Total For IVA991										0.00	0	0
IVA992 On 23/04/2020 Spot Bond			6.95000	6.95000	6.95000	99.18788				0.00	0	0
Total IVA992 SPOT										0.00	0	0
Total For IVA992										0.00	0	0
IVA993 On 30/04/2020 Spot Bond			6.95000	6.95000	6.95000	99.05692				0.00	0	0
Total IVA993 SPOT										0.00	0	0
Total For IVA993										0.00	0	0
IVA994 On 07/05/2020 Spot Bond			6.95000	6.95000	6.95000	98.92631				0.00	0	0
Total IVA994 SPOT										0.00	0	0
Total For IVA994										0.00	0	0
IVA995 On 14/05/2020 Spot Bond			7.05000	7.05000	7.05000	98.77893				0.00	0	0
Total IVA995 SPOT										0.00	0	0
Total For IVA995										0.00	0	0
IVA996 On 20/05/2020 Spot Bond			7.05000	7.05000	7.05000	98.66598				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA996 SPOT										0.00	0	0
Total For IVA996										0.00	0	0
IVA997 On 25/05/2020 Spot Bond			7.05000	7.05000	7.05000	98.57206				0.00	0	0
Total IVA997 SPOT										0.00	0	0
Total For IVA997										0.00	0	0
IVA998 On 04/06/2020 Spot Bond			7.05000	7.05000	7.05000	98.38474				0.00	0	0
Total IVA998 SPOT										0.00	0	0
Total For IVA998										0.00	0	0
IVA999 On 11/06/2020 Spot Bond			7.05000	7.05000	7.05000	98.25404				0.00	0	0
Total IVA999 SPOT										0.00	0	0
Total For IVA999										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.85608				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			8.65000	102.24172	8.65000	102.21793				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	99.81362				0.00	0	0
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.97850				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			7.91500	107.56566	7.91500	107.54285				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.96269				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.99464				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.97334				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	101.75622				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			7.56500	105.62649	7.56500	105.60496				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	100.62737				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.02282				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	101.25729				0.00	0	0
Total IVC116 SPOT										0.00	0	0
Total For IVC116										0.00	0	0
IVC134 On 25/07/2020 Spot Bond					0.00000	101.14836				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	101.18128				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.56732				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	100.45906				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	101.51197				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.33934				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.25453				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.32693				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	99.87516				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	100.97853				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	100.89729				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	100.02623				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	100.89327				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	101.22844				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	101.63569				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	99.81601				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	101.58359				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	100.85313				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	100.67491				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	99.99998				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	99.94053				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	99.88115				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					0.00000	100.17245				0.00	0	0
Total IVC169 SPOT										0.00	0	0
Total For IVC169										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	101.44543				0.00	0	0
Total IVF407 SPOT										0.00	0	0
Total For IVF407										0.00	0	0
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF80U SPOT										0.00	0	0
Total For IVF80U										0.00	0	0
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JAS03U SPOT										0.00	0	0
Total For JAS03U										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	99.92338				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.95204				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			7.27000	108.41883	7.27000	108.39767				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	100.54072				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.16685				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond					0.00000	100.37242				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 On 24/05/2022 Spot Bond					0.00000	100.61398				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP013 On 19/07/2024 Spot Bond					0.00000	101.29689				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP014 On 01/11/2024 Spot Bond					0.00000	100.98756				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP015 On 29/04/2022 Spot Bond					0.00000	101.09086				0.00	0	0
Total KAP016 SPOT										0.00	0	0
Total For KAP016										0.00	0	0
KAP016 On 24/10/2022 Spot Bond					0.00000	101.96519				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	101.51247				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			10.02000	123.36530	10.02000	123.33216				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LB41U SPOT										0.00	0	0
Total For LB41U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.37330				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	99.88317				0.00	0	0
Total LBK17 SPOT										0.00	0	0
Total For LBK17										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	102.53893				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			7.60000	108.02081	7.60000	107.99879				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.76730				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.02539				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			7.98000	113.17881	7.98000	113.15462				0.00	0	4,808,716,700
Total LBK24 SPOT										0.00	0	4,808,716,700
Total For LBK24										0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	100.15670				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	101.67932				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			10.99500	101.29043	10.99500	101.26065				0.00	0	1,000,000,000
Total LBK28 SPOT										0.00	0	1,000,000,000
Total For LBK28										0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			7.76000	108.16388	7.76000	108.14138				0.00	0	1,500,000,000
Total LBK29 SPOT										0.00	0	1,500,000,000
Total For LBK29										0.00	0	1,500,000,000
LBK30 On 20/09/2021 Spot Bond					0.00000	99.93874				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	100.47955				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	100.86616				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	100.78660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	100.07609				0.00	0	0
Total LBK35 SPOT										0.00	0	0
Total For LBK35										0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	99.84081				0.00	0	0
Total LBK36 SPOT										0.00	0	0
Total For LBK36										0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	99.82560				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LBK38 On 16/02/2023 Spot Bond					0.00000	100.66314				0.00	0	0
Total LBK38 SPOT										0.00	0	0
Total For LBK38										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.05000	101.65687	7.05000	101.63779				0.00	0	0
Total LGL04 SPOT										0.00	0	0
Total For LGL04										0.00	0	0
LGL05 On 12/12/2021 Spot Bond					0.00000	101.91252				0.00	120,000,000	80,000,000
Total LGL05 SPOT										0.00	120,000,000	80,000,000
Total For LGL05										0.00	120,000,000	80,000,000
LGL06 On 04/10/2022 Spot Bond			7.95000	109.71381	7.95000	109.69045		450,595,744,500,000.00		56,678,710,000	8,500,000,000	
Total LGL06 SPOT								50,595,744,500,000.00		56,678,710,000	8,500,000,000	
Total For LGL06								50,595,744,500,000.00		56,678,710,000	8,500,000,000	
LGL07 On 04/10/2022 Spot Bond					0.00000	103.70070				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	102.80090				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	103.61805				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	101.67170				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHC14U SPOT										0.00	0	0
Total For LHC14U										0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC15U SPOT										0.00	0	0
Total For LHC15U										0.00	0	0
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC16U SPOT										0.00	0	0
Total For LHC16U										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	101.15815				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.02449				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	101.14864				0.00	0	0
Total LHL28 SPOT										0.00	0	0
Total For LHL28										0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	100.33698				0.00	0	0
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	101.37432				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	100.62749				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	100.63882				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	100.59988				0.00	0	0
Total LRFA3 SPOT										0.00	0	0
Total For LRFA3										0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	100.61390				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	100.62440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.45741				0.00	0	0
Total MAQ182 SPOT										0.00	0	0
Total For MAQ182										0.00	0	0
MAQ18 On 13/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ184 SPOT										0.00	0	0
Total For MAQ184										0.00	0	0
MAQ18 On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	121,000,000,000
Total MAQ185 SPOT										0.00	0	121,000,000,000
Total For MAQ185										0.00	0	121,000,000,000
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC28U SPOT										0.00	0	0
Total For MBC28U										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	99.81161				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	100.61351				0.00	0	6,000,000,000
Total MBF057 SPOT										0.00	0	6,000,000,000
Total For MBF057										0.00	0	6,000,000,000
MBF05 On 21/05/2021 Spot Bond					0.00000	100.75327				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	100.66329				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06 On 07/06/2020 Spot Bond					0.00000	100.17537				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06 On 07/06/2022 Spot Bond					0.00000	100.25281				0.00	0	10,000,000,000
Total MBF063 SPOT										0.00	0	10,000,000,000
Total For MBF063										0.00	0	10,000,000,000
MBF06 On 30/09/2020 Spot Bond					0.00000	101.68493				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06 On 30/09/2022 Spot Bond					0.00000	101.88693				0.00	0	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF065 SPOT										0.00	0	20,000,000,000
Total For MBF065										0.00	0	20,000,000,000
MBP03 On 11/04/2020 Spot Bond					0.00000	101.43790				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03 On 26/05/2020 Spot Bond					0.00000	100.45425				0.00	0	20,000,000,000
Total MBP037 SPOT										0.00	0	20,000,000,000
Total For MBP037										0.00	0	20,000,000,000
MBP03 On 02/11/2022 Spot Bond					0.00000	100.95491				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	100.73680				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04 On 23/02/2023 Spot Bond					0.00000	100.50216				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	101.42570				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	101.07644				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	101.08456				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	99.80347				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	99.80077				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	100.47309				0.00	3,800,000,000	1,900,000,000
Total MBP046 SPOT										0.00	3,800,000,000	1,900,000,000
Total For MBP046										0.00	3,800,000,000	1,900,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	100.45142				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP047 SPOT									0.00	0	0
Total For MBP047									0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	99.80349			0.00	0	0
Total MBP048 SPOT									0.00	0	0
Total For MBP048									0.00	0	0
MBP04 On 27/03/2024 Spot Bond					0.00000	99.80080			0.00	0	0
Total MBP049 SPOT									0.00	0	0
Total For MBP049									0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	100.48858			0.00	0	0
Total MBP050 SPOT									0.00	0	0
Total For MBP050									0.00	0	0
MBP05 On 12/03/2023 Spot Bond					0.00000	100.11820			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					0.00000	117.94205			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			7.15000	102.78544	7.15000	102.76581			0.00	0	0
Total MMIG02 SPOT									0.00	0	0
Total For MMIG02									0.00	0	0
MMIG0 On 01/06/2020 Spot Bond					0.00000	100.67189			0.00	0	491,600,000
Total MMIG03 SPOT									0.00	0	491,600,000
Total For MMIG03									0.00	0	491,600,000
MMIG0 On 12/08/2025 Spot Bond			11.49000	11.49000	11.49000	100.28192			0.00	0	42,000,000
Total MMIG04 SPOT									0.00	0	42,000,000
Total For MMIG04									0.00	0	42,000,000
MMIG0 On 12/08/2022 Spot Bond			8.03000	107.10441	8.03000	107.08125		48,809,552,000,000.00	6,078,400,000	4,200,600,000	
Total MMIG05 SPOT								18,809,552,000,000.00	6,078,400,000	4,200,600,000	
Total For MMIG05								18,809,552,000,000.00	6,078,400,000	4,200,600,000	
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.56401			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	99.97834			0.00	0	0
Total MMIG07 SPOT									0.00	0	0
Total For MMIG07									0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	100.17048			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			9.56000	101.16819	9.56000	101.14238				0.00	0	0
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	118.05856				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	101.88853				0.00	1,600,000,000	1,824,000,000
Total MTN06 SPOT										0.00	1,600,000,000	1,824,000,000
Total For MTN06										0.00	1,600,000,000	1,824,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	102.99440				0.00	0	150,000,000
Total MTN07 SPOT										0.00	0	150,000,000
Total For MTN07										0.00	0	150,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	101.96511				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	103.07606				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	103.79140				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	100.87384				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.16456				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.32604				0.00	50,000,000	25,000,000
Total MTN13 SPOT										0.00	50,000,000	25,000,000
Total For MTN13										0.00	50,000,000	25,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	100.82367				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	100.84307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.41379				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	100.42534				0.00	0	5,000,000,000
Total MTN17 SPOT										0.00	0	5,000,000,000
Total For MTN17										0.00	0	5,000,000,000
MTN18 On 30/05/2026 Spot Bond					0.00000	100.43872				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.19478				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	100.24914				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 10/05/2020 Spot Bond					0.00000	100.80513				0.00	2,200,000,000	1,100,000,000
Total MTNC20 SPOT										0.00	2,200,000,000	1,100,000,000
Total For MTNC20										0.00	2,200,000,000	1,100,000,000
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.17969				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.54399				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	100.53812				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	100.53813				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	99.94127				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.03263				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.03971				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	99.93249				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	99.91853				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	100.75342				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	99.94240				0.00	0	0
Total N7A20 SPOT										0.00	0	0
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	99.93892				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	99.92687				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	99.91667				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	99.90730				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			7.54000	104.41837	7.54000	104.39714				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			6.75500	102.83721	6.75500	102.81854				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.00000	107.23993	8.00000	107.21681				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			10.46000	101.53142	10.46000	101.50298				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.19220				0.00	0	0
Total NBG01G SPOT										0.00	0	0
Total For NBG01G										0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	101.21250				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.05112				0.00	0	0
Total NBG03G SPOT										0.00	0	0
Total For NBG03G										0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	101.07375				0.00	0	0
Total NBG04G SPOT										0.00	0	0
Total For NBG04G										0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	101.09136				0.00	0	0
Total NBG05G SPOT										0.00	0	0
Total For NBG05G										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.11500	103.90484	7.11500	103.88489				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			7.20500	102.04302	7.20500	102.02318				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	99.97482	9.38000	99.94964				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13/On 19/03/2024 Spot Bond			7.80000	106.50162	7.80000	106.47923				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14/On 25/06/2021 Spot Bond			6.61500	105.32245	6.61500	105.30372				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/On 11/02/2022 Spot Bond			6.86500	104.23453	6.86500	104.21520				0.00	0	0
Total NBK15A SPOT										0.00	0	0
Total For NBK15A										0.00	0	0
NBK16/On 12/02/2025 Spot Bond			8.69000	103.83586	8.69000	103.81159				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17/On 22/04/2026 Spot Bond			8.94000	108.67507	8.94000	108.64910				0.00	0	1,220,000,000
Total NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			6.76000	103.19656	6.76000	103.17771				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19/On 01/06/2022 Spot Bond			7.39500	107.31496	7.39500	107.29367				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			8.94500	109.65746	8.94500	109.63124				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20/On 25/06/2021 Spot Bond					0.00000	102.19590				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			9.99000	104.91199	9.99000	104.88389				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			7.38000	109.71252	7.38000	109.69069				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23/On 19/11/2025 Spot Bond			9.75000	107.49414	9.75000	107.46603				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			9.73000	109.98440	9.73000	109.95569				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I/On 11/02/2022 Spot Bond					0.00000	100.80638				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			7.70000	7.70000	7.70000	108.44723				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I/On 12/02/2025 Spot Bond					0.00000	103.84281				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	21.20407	100.00000	21.15688				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I/On 22/04/2026 Spot Bond					0.00000	104.27805				0.00	104,400,000	69,600,000
Total NBK26B SPOT										0.00	104,400,000	69,600,000
Total For NBK26B										0.00	104,400,000	69,600,000
NBK27/On 10/05/2026 Spot Bond			10.04000	108.92378	10.04000	108.89448				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/On 02/08/2023 Spot Bond			7.34000	109.07913	7.34000	109.05753				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28I/On 19/11/2020 Spot Bond					0.00000	101.02413				0.00	4,000,000,000	2,000,000,000
Total NBK28B SPOT										0.00	4,000,000,000	2,000,000,000
Total For NBK28B										0.00	4,000,000,000	2,000,000,000
NBK29/On 31/07/2026 Spot Bond			9.36000	106.71200	9.36000	106.68520				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30/ On 20/02/2024 Spot Bond			7.33500	108.30781	7.33500	108.28638				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	101.43634				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31/ On 09/11/2023 Spot Bond			7.40000	109.66025	7.40000	109.63836				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	100.71002				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	101.80452				0.00	2,103,000,000	1,051,500,000
Total NBK34B SPOT										0.00	2,103,000,000	1,051,500,000
Total For NBK34B										0.00	2,103,000,000	1,051,500,000
NBK35I On 10/05/2023 Spot Bond					0.00000	102.36929				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	105.42341				0.00	327,600,000	218,400,000
Total NBK36B SPOT										0.00	327,600,000	218,400,000
Total For NBK36B										0.00	327,600,000	218,400,000
NBK38I On 02/08/2021 Spot Bond					0.00000	101.94886				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			11.25500	11.25500	11.25500	61.12892				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	105.22413				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	101.37075				0.00	52,000,000	26,000,000
Total NBK42B SPOT										0.00	52,000,000	26,000,000
Total For NBK42B										0.00	52,000,000	26,000,000
NBK43I On 20/02/2024 Spot Bond					0.00000	102.61434				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	100.86770				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	101.44832				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	101.77240				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	102.41170				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	100.89269				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.12531				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.18383				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	100.70894				0.00	0	800,000,000
Total NBK51B SPOT										0.00	0	800,000,000
Total For NBK51B										0.00	0	800,000,000
NBK52I On 21/02/2024 Spot Bond					0.00000	100.60318				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	100.94963				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	100.59096				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.49794				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBK5 On 01/08/2022 Spot Bond					0.00000	100.93167				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBK5 On 01/08/2024 Spot Bond					0.00000	100.94796				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBK5 On 01/08/2026 Spot Bond					0.00000	100.96067				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBK5 On 01/08/2029 Spot Bond					0.00000	101.29768				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBK5 On 24/02/2023 Spot Bond					0.00000	100.49477				0.00	0	0
Total NBKB59 SPOT										0.00	0	0
Total For NBKB59										0.00	0	0
NBK6 On 24/02/2025 Spot Bond					0.00000	100.50182				0.00	0	0
Total NBKB60 SPOT										0.00	0	0
Total For NBKB60										0.00	0	0
NBK6 On 24/02/2027 Spot Bond					0.00000	100.50775				0.00	0	0
Total NBKB61 SPOT										0.00	0	0
Total For NBKB61										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.93350				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.42500	100.69671	10.42500	100.66859				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.93390				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond			10.46000	100.03999	10.46000	100.01198				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	99.93350				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.93272				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	99.93190				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	99.91863				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	100.63016				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0
Total For NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	102.82039				0.00	16,582,400,000	8,406,000,000
Total NED19 SPOT										0.00	16,582,400,000	8,406,000,000
Total For NED19										0.00	16,582,400,000	8,406,000,000
NED20 On 01/07/2020 Spot Bond			6.90000	103.58884	6.90000	103.56963				0.00	0	3,052,500,000
Total NED20 SPOT										0.00	0	3,052,500,000
Total For NED20										0.00	0	3,052,500,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	105.91894				0.00	36,000,000	18,000,000
Total NEDT1A SPOT										0.00	36,000,000	18,000,000
Total For NEDT1A										0.00	36,000,000	18,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.66584				0.00	106,000,000	64,000,000
Total NEDT1B SPOT										0.00	106,000,000	64,000,000
Total For NEDT1B										0.00	106,000,000	64,000,000
NGL01 On 22/09/2021 Spot Bond					0.00000	103.16788				0.00	7,032,000,000	3,725,800,000
Total NGL01 SPOT										0.00	7,032,000,000	3,725,800,000
Total For NGL01										0.00	7,032,000,000	3,725,800,000
NGL02 On 15/03/2022 Spot Bond					0.00000	104.05733				0.00	116,400,000	77,600,000
Total NGL02 SPOT										0.00	116,400,000	77,600,000
Total For NGL02										0.00	116,400,000	77,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGL03 On 26/05/2022 Spot Bond					0.00000	100.59153				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	103.84570				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	103.40199				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	101.81397				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	101.74348				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	108.95241				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1/ On 20/10/2023 Spot Bond					0.00000	105.80019				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10: On 25/03/2024 Spot Bond					0.00000	105.62201				0.00	0	3,070,000,000
Total NGT103 SPOT										0.00	0	3,070,000,000
Total For NGT103										0.00	0	3,070,000,000
NGT10: On 15/01/2025 Spot Bond					0.00000	103.82896				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NGT10: On 22/05/2025 Spot Bond					0.00000	101.18964				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	104.66348	13.50000	104.62592				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 16/04/2021 Spot Bond					0.00000	101.71566				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	101.79813				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	101.24997				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	101.43319				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	100.56739				0.00	0	0
Total NHM010 SPOT										0.00	0	0
Total For NHM010										0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	100.64740				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	100.10680				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	100.16236				0.00	0	0
Total NHM013 SPOT										0.00	0	0
Total For NHM013										0.00	0	0
NHM01 On 20/11/2021 Spot Bond					0.00000	100.67332				0.00	0	0
Total NHM014 SPOT										0.00	0	0
Total For NHM014										0.00	0	0
NHM01 On 13/12/2024 Spot Bond					0.00000	100.10182				0.00	0	0
Total NHM015 SPOT										0.00	0	0
Total For NHM015										0.00	0	0
NI202 On 07/12/2033 Spot Bond			5.28500	5.28500	5.28500	194.46529				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			4.68000	4.68000	4.68000	175.79224				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NI25	On	31/01/2025	Spot Bond			4.75500	4.75500	4.75500	129.41240			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			5.19000	5.19000	5.19000	90.38284			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			5.23500	5.23500	5.23500	96.48731			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			4.86000	4.86000	4.86000	128.79841			0.00	0	0
Total NILB11 SPOT												0.00	0	0
Total For NILB11												0.00	0	0
NILB12	On	07/12/2033	Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00	0	0
Total NILB12 SPOT												0.00	0	0
Total For NILB12												0.00	0	0
NILB13	On	31/01/2025	Spot Bond			5.25000	5.25000	5.25000	126.54686			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			4.82000	4.82000	4.82000	174.08596			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			5.53000	165.76088	5.53000	165.72206			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			5.20000	96.96633	5.20000	96.94440			0.00	0	0
Total NILB17 SPOT												0.00	0	0
Total For NILB17												0.00	0	0
NMP20	On	24/07/2020	Spot Bond			6.44500	102.36147	6.44500	102.34379			0.00	0	0
Total NMP20N SPOT												0.00	0	0
Total For NMP20N												0.00	0	0
NN010	On	01/10/2020	Spot Bond					0.00000	101.60989			0.00	0	2,000,000,000
Total NN010 SPOT												0.00	0	2,000,000,000
Total For NN010												0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NN011 On 23/06/2021 Spot Bond					0.00000	99.88200			0.00	0	2,500,000,000
Total NN011 SPOT									0.00	0	2,500,000,000
Total For NN011									0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	100.12784			0.00	0	0
Total NN013 SPOT									0.00	0	0
Total For NN013									0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	100.45592			0.00	0	0
Total NN014 SPOT									0.00	0	0
Total For NN014									0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	101.86753			0.00	13,556,548,400	6,778,274,200
Total NN015 SPOT									0.00	13,556,548,400	6,778,274,200
Total For NN015									0.00	13,556,548,400	6,778,274,200
NN016 On 20/03/2024 Spot Bond					0.00000	101.95263			0.00	0	0
Total NN016 SPOT									0.00	0	0
Total For NN016									0.00	0	0
NN019 On 11/10/2022 Spot Bond					0.00000	100.95796			0.00	0	0
Total NN019 SPOT									0.00	0	0
Total For NN019									0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	108.75962			0.00	0	0
Total NN02 SPOT									0.00	0	0
Total For NN02									0.00	0	0
NN022 On 31/10/2025 Spot Bond					0.00000	100.44975			0.00	0	0
Total NN022 SPOT									0.00	0	0
Total For NN022									0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	100.76018			0.00	0	0
Total NN023 SPOT									0.00	0	0
Total For NN023									0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266			0.00	0	0
Total NN026 SPOT									0.00	0	0
Total For NN026									0.00	0	0
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NN028U SPOT									0.00	0	0
Total For NN028U									0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.53839			0.00	0	0
Total NN03 SPOT									0.00	0	0
Total For NN03									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN034 On 06/02/2026 Spot Bond					0.00000	99.21099				0.00	0	0
Total NN034 SPOT										0.00	0	0
Total For NN034										0.00	0	0
NN036 On 28/02/2023 Spot Bond					0.00000	99.99511				0.00	0	0
Total NN036 SPOT										0.00	0	0
Total For NN036										0.00	0	0
NN037 On 28/02/2023 Spot Bond					0.00000	89.66636				0.00	0	0
Total NN037 SPOT										0.00	0	0
Total For NN037										0.00	0	0
NN039 On 06/03/2027 Spot Bond					0.00000	98.47783				0.00	0	0
Total NN039 SPOT										0.00	0	0
Total For NN039										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	100.54400				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN040 On 06/03/2026 Spot Bond					0.00000	98.74288				0.00	0	0
Total NN040 SPOT										0.00	0	0
Total For NN040										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.02544				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.02952				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	98.83922				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF01 On 19/01/2021 Spot Bond					0.00000	94.66170				0.00	0	0
Total NNF01 SPOT										0.00	0	0
Total For NNF01										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	74.14766				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NNF03 On 01/08/2022 Spot Bond					0.00000	74.14766			0.00	0	4,000,000,000
Total NNF03 SPOT									0.00	0	4,000,000,000
Total For NNF03									0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	99.93910			0.00	0	0
Total NNF04 SPOT									0.00	0	0
Total For NNF04									0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	99.02820			0.00	0	0
Total NNF06 SPOT									0.00	0	0
Total For NNF06									0.00	0	0
NNF07 On 20/09/2020 Spot Bond					0.00000	102.44211			0.00	0	0
Total NNF07 SPOT									0.00	0	0
Total For NNF07									0.00	0	0
NNF08 On 22/09/2020 Spot Bond					0.00000	102.31914			0.00	0	0
Total NNF08 SPOT									0.00	0	0
Total For NNF08									0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	81.31994			0.00	0	0
Total NNF09 SPOT									0.00	0	0
Total For NNF09									0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.08000	8.08000	8.08000	101.13118			0.00	0	0
Total NQ1A10 SPOT									0.00	0	0
Total For NQ1A10									0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	100.54896			0.00	0	0
Total NQ1A24 SPOT									0.00	0	0
Total For NQ1A24									0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	100.53460			0.00	0	0
Total NQ1A25 SPOT									0.00	0	0
Total For NQ1A25									0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.53527			0.00	0	0
Total NQ1A27 SPOT									0.00	0	0
Total For NQ1A27									0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	100.51434			0.00	0	0
Total NQ1A28 SPOT									0.00	0	0
Total For NQ1A28									0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			7.27500	7.27500	7.27500	101.32583			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.53352				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.55904				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.54410				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			7.47500	7.47500	7.47500	101.33901				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.55907				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	100.61844				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			7.19500	116.52824	7.19500	116.50561				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			4.40000	185.66439	4.40000	185.62651				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02 On 30/11/2028 Spot Bond			10.66000	112.48407	10.66000	112.45216			136,744,348,000.00	12,827,800	6,406,413,900	
Total NRA028 SPOT									136,744,348,000.00	12,827,800	6,406,413,900	
Total For NRA028									136,744,348,000.00	12,827,800	6,406,413,900	
NRA02 On 30/11/2028 Spot Bond			100.00000	15.67188	100.00000	15.63719			0.00	0	0	
Total NRA028/R186 SPOT									0.00	0	0	
Total For NRA028/R186									0.00	0	0	
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total NSN97U SPOT									0.00	0	0	
Total For NSN97U									0.00	0	0	
NTC19 On 27/07/2020 Spot Bond					0.00000	101.49095			0.00	10,000,000	5,000,000	
Total NTC19 SPOT									0.00	10,000,000	5,000,000	
Total For NTC19									0.00	10,000,000	5,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC20 On 27/07/2020 Spot Bond					0.00000	101.46080				0.00	0	0
Total NTC20 SPOT										0.00	0	0
Total For NTC20										0.00	0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	100.77791				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	101.05342				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	101.36420				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.80296				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	100.43668				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.25559				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	100.01853				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	100.01940				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.54940				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	99.96184				0.00	0	8,000,000
Total OML04 SPOT										0.00	0	8,000,000
Total For OML04										0.00	0	8,000,000
OML05 On 19/03/2020 Spot Bond			7.36000	7.36000	7.36000	99.95969				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML06 On 19/03/2022 Spot Bond			7.70000	104.75028	7.70000	104.72853			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.48000	101.78416	10.48000	101.75560			0.00	0	1,071,000,000
Total OML07 SPOT									0.00	0	1,071,000,000
Total For OML07									0.00	0	1,071,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	100.66015			0.00	850,000,000	425,000,000
Total OML08 SPOT									0.00	850,000,000	425,000,000
Total For OML08									0.00	850,000,000	425,000,000
OML09 On 14/09/2022 Spot Bond			8.00000	106.54595	8.00000	106.52324		385,946,267,200,000.00	48,243,283,400	15,711,065,500	
Total OML09 SPOT								385,946,267,200,000.00	48,243,283,400	15,711,065,500	
Total For OML09								385,946,267,200,000.00	48,243,283,400	15,711,065,500	
OML10 On 14/09/2025 Spot Bond			10.48000	103.68323	10.48000	103.65446			0.00	0	920,000,000
Total OML10 SPOT									0.00	0	920,000,000
Total For OML10									0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.57369			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0
PEP01 On 10/03/2023 Spot Bond					0.00000	100.17381			0.00	0	0
Total PEP01 SPOT									0.00	0	0
Total For PEP01									0.00	0	0
PEP02 On 10/03/2025 Spot Bond					0.00000	100.17655			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	103.93100	10.00000	103.90400			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/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
PMM38 On 12/06/2020 Spot Bond					0.00000	100.02522			0.00	4,000,000,000	1,000,000,000
Total PMM38 SPOT									0.00	4,000,000,000	1,000,000,000
Total For PMM38									0.00	4,000,000,000	1,000,000,000
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PMM46U SPOT									0.00	0	0
Total For PMM46U									0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	100.43517			0.00	0	0
Total PMM51 SPOT									0.00	0	0
Total For PMM51									0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	101.61726			0.00	0	0
Total PMM53 SPOT									0.00	0	0
Total For PMM53									0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	100.89936			0.00	0	0
Total PMM54 SPOT									0.00	0	0
Total For PMM54									0.00	0	0
PMM55 On 28/08/2021 Spot Bond					0.00000	100.43370			0.00	0	0
Total PMM55 SPOT									0.00	0	0
Total For PMM55									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.59985			0.00	0	0
Total PRE2A2 SPOT									0.00	0	0
Total For PRE2A2									0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	100.62436			0.00	0	0
Total PRE2A3 SPOT									0.00	0	0
Total For PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	100.67335			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	100.68034			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	100.68733			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			8.83500	110.83646	8.68000	111.63232		630,813,166,032,500.00	3,580,171,269,500	2,115,892,495,800	
Total R186 SPOT								10,813,166,032,500.00	580,171,269,500	115,892,495,800	
Total For R186								10,813,166,032,500.00	580,171,269,500	115,892,495,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197 On 07/12/2023 Spot Bond			3.26000	301.79252	3.20000	302.34395			160,894,040,000,000.00	49,354,000,000	58,516,552,600
Total R197 SPOT									160,894,040,000,000.00	49,354,000,000	58,516,552,600
Total For R197									160,894,040,000,000.00	49,354,000,000	58,516,552,600
R202 On 07/12/2033 Spot Bond			4.25000	216.70909	4.28500	215.86604			547,068,194,000,000.00	128,721,928,000	243,134,587,100
Total R202 SPOT									547,068,194,000,000.00	128,721,928,000	243,134,587,100
Total For R202									547,068,194,000,000.00	128,721,928,000	243,134,587,100
R2023 On 28/02/2023 Spot Bond			6.51500	103.65745	6.40000	103.95058			327,056,561,851,500.00	1,278,136,080,100	1,593,953,143,200
Total R2023 SPOT									327,056,561,851,500.00	1,278,136,080,100	1,593,953,143,200
Total For R2023									327,056,561,851,500.00	1,278,136,080,100	1,593,953,143,200
R2030 On 31/01/2030 Spot Bond			9.78500	89.87723	9.78500	89.85365			913,465,236,359,000.00	1,728,509,477,400	1,790,972,439,700
Total R2030 SPOT									913,465,236,359,000.00	1,728,509,477,400	1,790,972,439,700
Total For R2030									913,465,236,359,000.00	1,728,509,477,400	1,790,972,439,700
R2032 On 31/03/2032 Spot Bond			10.29000	89.92573	10.29000	89.90107			423,168,702,105,000.00	1,207,305,024,500	1,069,835,822,800
Total R2032 SPOT									423,168,702,105,000.00	1,207,305,024,500	1,069,835,822,800
Total For R2032									423,168,702,105,000.00	1,207,305,024,500	1,069,835,822,800
R2035 On 28/02/2035 Spot Bond			10.54500	88.01653	10.54500	87.99209			214,910,135,122,500.00	589,370,330,500	1,186,456,643,300
Total R2035 SPOT									214,910,135,122,500.00	589,370,330,500	1,186,456,643,300
Total For R2035									214,910,135,122,500.00	589,370,330,500	1,186,456,643,300
R2037 On 31/01/2037 Spot Bond			10.74500	83.75685	10.74500	83.73277			501,451,903,311,000.00	512,001,107,800	1,223,274,403,900
Total R2037 SPOT									501,451,903,311,000.00	512,001,107,800	1,223,274,403,900
Total For R2037									501,451,903,311,000.00	512,001,107,800	1,223,274,403,900
R2040 On 31/01/2040 Spot Bond			10.84500	86.21318	10.84500	86.18818			832,533,761,034,000.00	906,642,117,200	550,750,473,400
Total R2040 SPOT									832,533,761,034,000.00	906,642,117,200	550,750,473,400
Total For R2040									832,533,761,034,000.00	906,642,117,200	550,750,473,400
R2044 On 31/01/2044 Spot Bond			10.89000	83.02008	10.89000	82.99590			995,393,984,304,000.00	642,368,593,600	1,183,826,859,900
Total R2044 SPOT									995,393,984,304,000.00	642,368,593,600	1,183,826,859,900
Total For R2044									995,393,984,304,000.00	642,368,593,600	1,183,826,859,900
R2048 On 28/02/2048 Spot Bond			10.88000	81.87499	10.88000	81.85155			213,860,267,584,000.00	1,674,068,039,300	1,160,274,220,300
Total R2048 SPOT									213,860,267,584,000.00	1,674,068,039,300	1,160,274,220,300
Total For R2048									213,860,267,584,000.00	1,674,068,039,300	1,160,274,220,300
R208 On 31/03/2021 Spot Bond			5.87000	104.00378	5.98500	103.87240			709,003,101,967,000.00	120,784,174,100	562,602,500,000
Total R208 SPOT									709,003,101,967,000.00	120,784,174,100	562,602,500,000
Total For R208									709,003,101,967,000.00	120,784,174,100	562,602,500,000
R209 On 31/03/2036 Spot Bond			10.75500	68.81800	10.61000	69.61551			708,658,224,617,000.00	716,751,113,400	943,135,056,700
Total R209 SPOT									708,658,224,617,000.00	716,751,113,400	943,135,056,700
Total For R209									708,658,224,617,000.00	716,751,113,400	943,135,056,700

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	31/03/2028	Spot Bond			4.25000	181.19113	3.97000	184.74822			153,085,000,000,000.00	36,020,000,000	78,204,791,100
Total R210 SPOT												3,085,000,000,000.00	36,020,000,000	78,204,791,100
Total For R210												3,085,000,000,000.00	36,020,000,000	78,204,791,100
R212	On	31/01/2022	Spot Bond			2.95000	162.24182	2.95000	162.21497			322,871,450,000,000.00	448,431,000,000	272,901,762,500
Total R212 SPOT												2,871,450,000,000.00	448,431,000,000	272,901,762,500
Total For R212												2,871,450,000,000.00	448,431,000,000	272,901,762,500
R213	On	28/02/2031	Spot Bond			10.21000	79.47954	10.05000	80.35450			404,490,650,296,000.00	431,389,877,600	419,882,703,200
Total R213 SPOT												14,490,650,296,000.00	431,389,877,600	419,882,703,200
Total For R213												14,490,650,296,000.00	431,389,877,600	419,882,703,200
R214	On	28/02/2041	Spot Bond			10.79000	64.96579	10.79000	64.94734			600,247,076,801,000.00	519,021,971,900	885,586,648,000
Total R214 SPOT												10,247,076,801,000.00	519,021,971,900	385,586,648,000
Total For R214												10,247,076,801,000.00	519,021,971,900	385,586,648,000
RC001U	On	17/10/2022	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT												0.00	0	0
Total For RC001U												0.00	0	0
RC002U	On	02/09/2020	Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT												0.00	0	0
Total For RC002U												0.00	0	0
RC003U	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
RC004U	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
RC005U	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
RC006U	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
RC007U	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
RC008U	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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RC009L On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC009U SPOT									0.00	0	0
Total For RC009U									0.00	0	0
RC010L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC010U SPOT									0.00	0	0
Total For RC010U									0.00	0	0
RC011L On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC011U SPOT									0.00	0	0
Total For RC011U									0.00	0	0
RC013L On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC013U SPOT									0.00	0	0
Total For RC013U									0.00	0	0
RC014L On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC014U SPOT									0.00	0	0
Total For RC014U									0.00	0	0
RC015L On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC015U SPOT									0.00	0	0
Total For RC015U									0.00	0	0
RC016L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC016U SPOT									0.00	0	0
Total For RC016U									0.00	0	0
RC017L On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC017U SPOT									0.00	0	0
Total For RC017U									0.00	0	0
RC018L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC018U SPOT									0.00	0	0
Total For RC018U									0.00	0	0
RC019L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC019U SPOT									0.00	0	0
Total For RC019U									0.00	0	0
RDF02L 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
RDF06L 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF19U SPOT									0.00	0	0
Total For RDF19U									0.00	0	0
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF26U SPOT									0.00	0	0
Total For RDF26U									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	102.87777			0.00	2,000,000,000	1,000,000,000
Total RDFB08 SPOT									0.00	2,000,000,000	1,000,000,000
Total For RDFB08									0.00	2,000,000,000	1,000,000,000
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.36600			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	99.80637			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	100.53144			0.00	400,000,000	200,000,000
Total RDFB11 SPOT									0.00	400,000,000	200,000,000
Total For RDFB11									0.00	400,000,000	200,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.29671			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	100.32575			0.00	0	0
Total RDFB13 SPOT									0.00	0	0
Total For RDFB13									0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.02177			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	100.60528			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	100.88859			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	100.87301			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB1: On 11/02/2026 Spot Bond					0.00000	101.01002				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1: On 22/03/2022 Spot Bond					0.00000	99.87822				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2: On 22/03/2024 Spot Bond					0.00000	99.87430				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	99.87020				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.82845				0.00	0	0
Total RDFB22 SPOT										0.00	0	0
Total For RDFB22										0.00	0	0
RDFB2: On 22/08/2022 Spot Bond					0.00000	100.59376				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.70822				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB2: On 28/11/2024 Spot Bond					0.00000	100.61946				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.40791				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.01923				0.00	0	0
Total RDFC49 SPOT										0.00	0	0
Total For RDFC49										0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	100.63575				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17: On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED12 On 12/04/2021 Spot Bond					0.00000	102.09957				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	102.60866				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.02837				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.39417				0.00	0	0
Total RED501 SPOT										0.00	0	0
Total For RED501										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	103.02976				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	103.73245				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2022 Spot Bond					0.00000	102.38568				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	102.41537				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	102.17563				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					0.00000	101.02892				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.98109				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES40 On 13/10/2022 Spot Bond					0.00000	101.52499				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	100.42433				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42 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
RES44 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
RES45 On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
RES46 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
RES47 On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES47U SPOT										0.00	0	0
Total For RES47U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.19000	106.91807	7.19000	106.89743				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			8.05000	107.17350	8.05000	107.15040				0.00	0	179,077,900
Total RW23 SPOT										0.00	0	179,077,900
Total For RW23										0.00	0	179,077,900
RW28 On 10/12/2028 Spot Bond			11.67000	95.06100	11.67000	95.03154				0.00	0	100,000,000
Total RW28 SPOT										0.00	0	100,000,000
Total For RW28										0.00	0	100,000,000
SBK12 On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK18 On 24/10/2020 Spot Bond					0.00000	102.02602			0.00	9,240,000,000	5,020,000,000
Total SBK18 SPOT									0.00	9,240,000,000	5,020,000,000
Total For SBK18									0.00	9,240,000,000	5,020,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	100.97825			0.00	1,600,000,000	1,726,550,000
Total SBK22 SPOT									0.00	1,600,000,000	1,726,550,000
Total For SBK22									0.00	1,600,000,000	1,726,550,000
SBK23 On 28/05/2022 Spot Bond			7.67000	111.22279	7.67000	111.19979		14,879,800,000,000.00	1,940,000,000	3,090,000,000	
Total SBK23 SPOT								14,879,800,000,000.00	1,940,000,000	3,090,000,000	
Total For SBK23								14,879,800,000,000.00	1,940,000,000	3,090,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	102.97033			0.00	48,000,000	24,000,000
Total SBK24 SPOT									0.00	48,000,000	24,000,000
Total For SBK24									0.00	48,000,000	24,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SBK24/JIBAR SPOT									0.00	0	0
Total For SBK24/JIBAR									0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	104.47495			0.00	1,356,000,000	904,000,000
Total SBK25 SPOT									0.00	1,356,000,000	904,000,000
Total For SBK25									0.00	1,356,000,000	904,000,000
SBK26 On 25/04/2021 Spot Bond			7.47000	109.81061	7.47000	109.78861			0.00	0	10,000,000
Total SBK26 SPOT									0.00	0	10,000,000
Total For SBK26									0.00	0	10,000,000
SBN01 On 31/07/2021 Spot Bond					0.00000	101.03312			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	100.77269			0.00	960,000,000	480,000,000
Total SBS18 SPOT									0.00	960,000,000	480,000,000
Total For SBS18									0.00	960,000,000	480,000,000
SBS19 On 23/06/2021 Spot Bond			7.33500	105.74751	7.33500	105.72669			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			8.93000	108.61903	8.93000	108.59296		625,100,000,000,000.00	70,000,000,000	35,000,000,000	
Total SBS20 SPOT								625,100,000,000,000.00	70,000,000,000	35,000,000,000	
Total For SBS20								625,100,000,000,000.00	70,000,000,000	35,000,000,000	
SBS21 On 15/05/2026 Spot Bond					0.00000	105.06695			0.00	206,400,000	137,600,000
Total SBS21 SPOT									0.00	206,400,000	137,600,000
Total For SBS21									0.00	206,400,000	137,600,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS27 On 20/02/2024 Spot Bond			7.23000	110.50018	7.23000	110.47862			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			9.11000	98.31419	9.11000	98.29013			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			9.23500	105.42216	9.23500	105.39616			0.00	0	12,760,466,700
Total SBS31 SPOT									0.00	0	12,760,466,700
Total For SBS31									0.00	0	12,760,466,700
SBS34 On 19/09/2024 Spot Bond			9.18000	103.30465	9.18000	103.27919			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS38 On 29/01/2025 Spot Bond			8.53500	103.37768	8.53500	103.35395		298,369,730,625,000.00	34,958,375,000	44,597,375,000	
Total SBS38 SPOT								18,369,730,625,000.00	34,958,375,000	44,597,375,000	
Total For SBS38								18,369,730,625,000.00	34,958,375,000	44,597,375,000	
SBS39 On 29/01/2030 Spot Bond			9.90000	100.10474	9.90000	100.07817			0.00	0	100,000,000
Total SBS39 SPOT									0.00	0	100,000,000
Total For SBS39									0.00	0	100,000,000
SBS4 On 16/11/2021 Spot Bond			7.40000	104.73374	7.40000	104.71283		93,240,000,000.00	12,600,000	721,320,000	
Total SBS4 SPOT								93,240,000,000.00	12,600,000	721,320,000	
Total For SBS4								93,240,000,000.00	12,600,000	721,320,000	
SBS40 On 12/11/2020 Spot Bond					0.00000	101.17967			0.00	200,000,000	100,000,000
Total SBS40 SPOT									0.00	200,000,000	100,000,000
Total For SBS40									0.00	200,000,000	100,000,000
SBS41 On 12/11/2022 Spot Bond			7.47000	109.39983	7.47000	109.37779			0.00	0	0
Total SBS41 SPOT									0.00	0	0
Total For SBS41									0.00	0	0
SBS42 On 12/11/2025 Spot Bond			8.90000	111.28606	8.90000	111.25944			0.00	0	0
Total SBS42 SPOT									0.00	0	0
Total For SBS42									0.00	0	0
SBS43 On 12/11/2027 Spot Bond			9.27000	112.11086	9.27000	112.08295			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.27305			0.00	0	0
Total SBS45 SPOT									0.00	0	0
Total For SBS45									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS46 On 15/02/2023 Spot Bond			7.33500	109.47479	7.33500	109.45313				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	102.57364				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	101.88392				0.00	2,520,000,000	2,120,000,000
Total SBS49 SPOT										0.00	2,520,000,000	2,120,000,000
Total For SBS49										0.00	2,520,000,000	2,120,000,000
SBS50 On 31/01/2022 Spot Bond			7.36000	104.80471	7.36000	104.78391				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			9.57500	9.57500	9.57500	101.84863				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	104.42648				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	104.37600				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	100.19816				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.15070				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			6.99500	106.33382	6.99500	106.31385				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	101.34920				0.00	2,700,000,000	1,800,000,000
Total SBS57 SPOT										0.00	2,700,000,000	1,800,000,000
Total For SBS57										0.00	2,700,000,000	1,800,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	102.50402				0.00	0	900,000,000
Total SBS58 SPOT										0.00	0	900,000,000
Total For SBS58										0.00	0	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
SBS59 On 09/10/2020 Spot Bond					0.00000	101.73164				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	102.20565				0.00	0	0
Total SBS60 SPOT										0.00	0	0
Total For SBS60										0.00	0	0
SBS62 On 31/01/2024 Spot Bond					0.00000	101.52196				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.73298				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	101.92403				0.00	0	900,000,000
Total SBS64 SPOT										0.00	0	900,000,000
Total For SBS64										0.00	0	900,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	100.65920				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	99.82076				0.00	900,000,000	450,000,000
Total SBS66 SPOT										0.00	900,000,000	450,000,000
Total For SBS66										0.00	900,000,000	450,000,000
SBS67 On 26/06/2029 Spot Bond					0.00000	100.56932				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBS68 On 21/11/2024 Spot Bond					0.00000	100.52311				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	100.36179				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			4.10000	293.49609	4.10000	293.43855				0.00	0	53,880,000
Total SBSI11 SPOT										0.00	0	53,880,000
Total For SBSI11										0.00	0	53,880,000
SBSI14 On 07/12/2033 Spot Bond			5.23500	5.23500	5.23500	195.47180				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT101 On 31/03/2022 Spot Bond					0.00000	107.99693				0.00	0	2,777,503,800
Total SBT101 SPOT										0.00	0	2,777,503,800
Total For SBT101										0.00	0	2,777,503,800
SBT102 On 30/09/2022 Spot Bond					0.00000	108.93432				0.00	0	100,000,000
Total SBT102 SPOT										0.00	0	100,000,000
Total For SBT102										0.00	0	100,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	105.01140				0.00	3,060,000,000	3,830,000,000
Total SBT103 SPOT										0.00	3,060,000,000	3,830,000,000
Total For SBT103										0.00	3,060,000,000	3,830,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	104.88171				0.00	2,950,000,000	3,550,000,000
Total SBT201 SPOT										0.00	2,950,000,000	3,550,000,000
Total For SBT201										0.00	2,950,000,000	3,550,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.43990				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			8.45000	109.07050	8.45000	109.04584				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	101.57464				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	101.22411				0.00	0	0
Total SBT206 SPOT										0.00	0	0
Total For SBT206										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	102.27296				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	102.28393				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	99.90729				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SHS111 On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400			0.00	0	0
Total SHS11U/JIBAR SPOT									0.00	0	0
Total For SHS11U/JIBAR									0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	101.85852			0.00	0	0
Total SLI4 SPOT									0.00	0	0
Total For SLI4									0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	100.70853			0.00	0	0
Total SLRA2 SPOT									0.00	0	0
Total For SLRA2									0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	100.65795			0.00	0	0
Total SLRA3 SPOT									0.00	0	0
Total For SLRA3									0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	100.69053			0.00	0	0
Total SLRA4 SPOT									0.00	0	0
Total For SLRA4									0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.99939			0.00	0	0
Total SLRA5 SPOT									0.00	0	0
Total For SLRA5									0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	100.72811			0.00	0	0
Total SLRB2 SPOT									0.00	0	0
Total For SLRB2									0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	100.72960			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	100.73362			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	100.69451			0.00	0	0
Total SLRB5 SPOT									0.00	0	0
Total For SLRB5									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	100.80010			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	100.76324			0.00	0	0
Total SLRC3 SPOT									0.00	0	0
Total For SLRC3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRC4 On 15/11/2022 Spot Bond					0.00000	100.78058				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0
SLRC5 On 15/08/2022 Spot Bond					0.00000	99.58529				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	102.60393				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			8.10000	114.86401	8.10000	114.83909				0.00	0	1,550,000,000
Total SNT03 SPOT										0.00	0	1,550,000,000
Total For SNT03										0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.12379				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	100.67425				0.00	0	22,000,000,000
Total SOLB01 SPOT										0.00	0	22,000,000,000
Total For SOLB01										0.00	0	22,000,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	100.92254				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	100.72675				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	101.51850				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA13 On 21/08/2024 Spot Bond					0.00000	100.57494				0.00	0	0
Total SPDA13 SPOT										0.00	0	0
Total For SPDA13										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.58984				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					0.00000	99.77790				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0

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 15/03/2024 Spot Bond					0.00000	100.02141			0.00	0	0
Total SPG005 SPOT									0.00	0	0
Total For SPG005									0.00	0	0
SPG00! On 18/06/2022 Spot Bond					0.00000	100.12341			0.00	0	0
Total SPG006 SPOT									0.00	0	0
Total For SPG006									0.00	0	0
SPG00! On 18/06/2024 Spot Bond					0.00000	99.97867			0.00	600,000,000	300,000,000
Total SPG007 SPOT									0.00	600,000,000	300,000,000
Total For SPG007									0.00	600,000,000	300,000,000
SPG00! On 15/10/2022 Spot Bond					0.00000	101.49823			0.00	0	0
Total SPG008 SPOT									0.00	0	0
Total For SPG008									0.00	0	0
SPG00! On 15/10/2024 Spot Bond					0.00000	101.57453			0.00	0	0
Total SPG009 SPOT									0.00	0	0
Total For SPG009									0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	101.10629			0.00	0	0
Total SPGC01 SPOT									0.00	0	0
Total For SPGC01									0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS039U SPOT									0.00	0	0
Total For SS039U									0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS044U SPOT									0.00	0	0
Total For SS044U									0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	3,000,000,000
Total SS046U SPOT									0.00	0	3,000,000,000
Total For SS046U									0.00	0	3,000,000,000
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS051U SPOT									0.00	0	0
Total For SS051U									0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS052U SPOT									0.00	0	0
Total For SS052U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			6.84000	103.46771	6.84000	103.44843			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN00: On 31/03/2021 Spot Bond			7.06500	102.82206	7.06500	102.80255				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00: On 31/03/2021 Spot Bond			7.06500	102.82206	7.06500	102.80255				0.00	0	2,000
Total SSN005 SPOT										0.00	0	2,000
Total For SSN005										0.00	0	2,000
SSN01: On 31/01/2025 Spot Bond			5.41500	5.41500	5.41500	125.60781				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			10.18000	104.02888	10.18000	104.00066				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			11.92000	70.69347	11.92000	70.67136				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	96.22937				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	100.36794				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	100.71010				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	100.39384				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	101.31566				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	101.54241				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0

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			7.80000	110.30552	7.80000	110.28247			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			5.13500	97.82222	5.13500	97.80026			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	99.34914			0.00	0	0
Total SSN044 SPOT									0.00	0	0
Total For SSN044									0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	101.13996			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	101.60181			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			4.23000	4.23000	4.23000	292.17868			0.00	0	0
Total SSN050 SPOT									0.00	0	0
Total For SSN050									0.00	0	0
SSN05: On 26/09/2020 Spot Bond					0.00000	99.82360			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	101.17621			0.00	0	0
Total SSN052 SPOT									0.00	0	0
Total For SSN052									0.00	0	0
SSN05: On 26/10/2022 Spot Bond					0.00000	101.16874			0.00	0	0
Total SSN054 SPOT									0.00	0	0
Total For SSN054									0.00	0	0
SSN05: On 03/11/2022 Spot Bond					0.00000	101.00494			0.00	0	0
Total SSN055 SPOT									0.00	0	0
Total For SSN055									0.00	0	0
SSN05: On 19/12/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN057 SPOT									0.00	0	0
Total For SSN057									0.00	0	0
SSN05: On 19/01/2023 Spot Bond					0.00000	0.00000			0.00	0	0
Total SSN058 SPOT									0.00	0	0
Total For SSN058									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN06(On 05/10/2022 Spot Bond					0.00000	101.54487			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			5.19000	5.19000	5.19000	169.66789			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			4.80000	4.80000	4.80000	129.14886			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			5.23500	5.23500	5.23500	96.48731			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			5.19000	5.19000	5.19000	90.38284			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			5.15000	5.15000	5.15000	170.13921			0.00	0	0
Total SSN065 SPOT									0.00	0	0
Total For SSN065									0.00	0	0
SSN06(On 14/05/2028 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN066 SPOT									0.00	0	0
Total For SSN066									0.00	0	0
SSN06(On 28/05/2023 Spot Bond					0.00000	100.43914			0.00	0	0
Total SSN068 SPOT									0.00	0	0
Total For SSN068									0.00	0	0
SSN06(On 28/05/2023 Spot Bond					0.00000	100.43381			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0
SSN07(On 28/02/2022 Spot Bond					0.00000	100.42064			0.00	0	0
Total SSN070 SPOT									0.00	0	0
Total For SSN070									0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.02194			0.00	0	0
Total SSN073 SPOT									0.00	0	0
Total For SSN073									0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.02156			0.00	0	0
Total SSN074 SPOT									0.00	0	0
Total For SSN074									0.00	0	0

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 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	99.95609				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	101.56511				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	94.35000				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	101.02809				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	100.46928				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	100.03141				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	100.97647				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			5.16000	5.16000	5.16000	196.99362				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0

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 10/04/2020 Spot Bond					0.00000	101.44449				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN08: On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN088 SPOT										0.00	0	0
Total For SSN088										0.00	0	0
SSN08: On 21/12/2026 Spot Bond					0.00000	98.55750				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09: On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN090 SPOT										0.00	0	0
Total For SSN090										0.00	0	0
SSN09: On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN091 SPOT										0.00	0	0
Total For SSN091										0.00	0	0
SSN09: On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN092 SPOT										0.00	0	0
Total For SSN092										0.00	0	0
SSN09: On 31/01/2030 Spot Bond					0.00000	101.02184				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SSN09: On 08/02/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN094 SPOT										0.00	0	0
Total For SSN094										0.00	0	0
SSN09: On 31/01/2030 Spot Bond					0.00000	100.17489				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					0.00000	100.31938				0.00	0	0
Total SSN096 SPOT										0.00	0	0
Total For SSN096										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.70000	101.22857	9.70000	101.20237				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	100.61145				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A12 On 21/08/2020 Spot Bond			6.94500	102.18196	6.94500	102.16308				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	100.59649				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.04500	102.08132	7.04500	102.06219				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	100.60335				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			6.99500	101.82577	6.99500	101.80682				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	100.63866				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.59645				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	103.86297	8.55000	103.83909				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13 On 21/11/2021 Spot Bond					0.00000	100.55265				0.00	0	10,000,000
Total T14A13 SPOT										0.00	0	10,000,000
Total For T14A13										0.00	0	10,000,000
T15OM On 21/11/2020 Spot Bond					0.00000	100.53845				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	100.53822				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.94062				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS142 On 28/10/2021 Spot Bond					0.00000	101.12139				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	99.94337				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	99.93749				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	101.55969				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	102.20463				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149 On 31/10/2021 Spot Bond					0.00000	101.00321				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.39774				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS153 On 06/07/2021 Spot Bond					0.00000	101.69706				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	101.84537				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.33873				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.49951				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	100.64359				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS15€ On 20/03/2022 Spot Bond					0.00000	99.96018			0.00	0	0
Total TFS158 SPOT									0.00	0	0
Total For TFS158									0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	99.94040			0.00	0	0
Total TFS159 SPOT									0.00	0	0
Total For TFS159									0.00	0	0
TFS16C On 25/04/2020 Spot Bond					0.00000	101.06326			0.00	0	800,000,000
Total TFS160 SPOT									0.00	0	800,000,000
Total For TFS160									0.00	0	800,000,000
TFS161 On 27/05/2022 Spot Bond					0.00000	100.41463			0.00	0	0
Total TFS161 SPOT									0.00	0	0
Total For TFS161									0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	100.42227			0.00	0	0
Total TFS162 SPOT									0.00	0	0
Total For TFS162									0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	101.11090			0.00	0	0
Total TFS163 SPOT									0.00	0	0
Total For TFS163									0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	101.18351			0.00	0	0
Total TFS164 SPOT									0.00	0	0
Total For TFS164									0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000			0.00	0	0
Total TH10A7 SPOT									0.00	0	0
Total For TH10A7									0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	100.65952			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			7.36500	101.46607	7.36500	101.44623			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	100.85617			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			7.03500	101.75548	7.03500	101.73644		2,814,000,000,000.00	400,000,000	100,000,000	
Total TH13A8 SPOT								2,814,000,000,000.00	400,000,000	100,000,000	
Total For TH13A8								2,814,000,000,000.00	400,000,000	100,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13B On 21/08/2020 Spot Bond					0.00000	100.62695				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.62762				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.64717				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.61972				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B On 21/08/2020 Spot Bond					0.00000	100.62493				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.67410				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.67949				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.68083				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.69429				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	100.71111				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.89562				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	100.89562				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond					0.00000	100.91570				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.90566				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	100.90901				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	100.60588				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			6.79500	108.40385	6.79500	108.38395				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.63851				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			6.95500	106.74056	6.95500	106.72051				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.64693				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.93882				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B: On 21/11/2021 Spot Bond					0.00000	100.61867				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.45714				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.60160				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14C: On 21/11/2021 Spot Bond					0.00000	100.65903				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	100.88155				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.83471				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	102.37306				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.59612				0.00	500,000,000	250,000,000
Total TH15A1 SPOT										0.00	500,000,000	250,000,000
Total For TH15A1										0.00	500,000,000	250,000,000
TH15A: On 21/11/2022 Spot Bond					0.00000	100.58979				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A: On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	103.12935				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.73178				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.44184				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	100.56676				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.57361				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	100.60461				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15B: On 21/11/2022 Spot Bond					0.00000	101.07932				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.19444				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.63627				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.34389				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	100.62011				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.56134				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.37471				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	100.76329				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A: On 21/08/2022 Spot Bond					0.00000	100.56347				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A: On 21/08/2024 Spot Bond					0.00000	100.57629				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A: On 21/08/2024 Spot Bond			8.49000	100.59568	8.49000	100.57270				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B: On 21/08/2024 Spot Bond					0.00000	100.59247				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH16C On 21/08/2024 Spot Bond					0.00000	100.61335				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D On 21/08/2024 Spot Bond					0.00000	100.75788				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20/R On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.30561				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.28811				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			7.57000	103.56342	7.57000	103.54252				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			8.10000	105.77157	8.10000	105.74875				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	101.48570				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	102.24513				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			9.76000	101.79060	9.76000	101.76411				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	101.24151				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL30 On 10/06/2024 Spot Bond					0.00000	100.16507			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.16901			0.00	0	0
Total TL31 SPOT									0.00	0	0
Total For TL31									0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	100.83813			0.00	0	0
Total TL32 SPOT									0.00	0	0
Total For TL32									0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	99.80650			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	100.00976			0.00	0	0
Total TLC09 SPOT									0.00	0	0
Total For TLC09									0.00	0	0
TN20 On 17/09/2020 Spot Bond			7.09500	106.88397	7.09500	101.61556			0.00	0	9,966,833,400
Total TN20 SPOT									0.00	0	9,966,833,400
Total For TN20									0.00	0	9,966,833,400
TN20/R On 17/09/2020 Spot Bond			100.00000	75.33294	100.00000	69.93322			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	48.08318	100.00000	47.97617			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			7.80000	113.26375	7.80000	113.23994		116,028,829,800,000.00	14,875,491,000	23,209,758,900	
Total TN23 SPOT								16,028,829,800,000.00	14,875,491,000	23,209,758,900	
Total For TN23								16,028,829,800,000.00	14,875,491,000	23,209,758,900	
TN23/R On 06/11/2023 Spot Bond			100.00000	19.20542	100.00000	19.16268		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			10.12000	98.17584	10.12000	98.14921		240,364,168,000.00	23,751,400	23,450,280,900	
Total TN25 SPOT								240,364,168,000.00	23,751,400	23,450,280,900	
Total For TN25								240,364,168,000.00	23,751,400	23,450,280,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN25/R On 19/08/2025 Spot Bond			100.00000	11.22510	100.00000	11.20011			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			10.30000	95.73970	10.30000	95.71328			0.00	0	3,700,000,000
Total TN27 SPOT									0.00	0	3,700,000,000
Total For TN27									0.00	0	3,700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	11.94119	100.00000	11.91461			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			11.38500	99.24430	11.38500	99.21427			0.00	0	4,800,000,000
Total TN30 SPOT									0.00	0	4,800,000,000
Total For TN30									0.00	0	4,800,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.20887	8.00000	122.18268			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			12.42000	92.39445	12.42000	92.36403			0.00	0	3,700,000,000
Total TN40 SPOT									0.00	0	3,700,000,000
Total For TN40									0.00	0	3,700,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.71384	10.75000	104.68389			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TNF25U SPOT									0.00	0	0
Total For TNF25U									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	103.93100	10.00000	103.90400			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			7.32500	104.28845	7.32500	104.26784			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			7.29500	104.17056	7.29500	104.15017			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			7.09500	7.09500	7.09500	104.31444			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2B On 14/12/2020 Spot Bond					0.00000	100.02352				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B: On 14/12/2020 Spot Bond					0.00000	100.02420				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.09902				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C: On 14/12/2020 Spot Bond					0.00000	100.02815				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D On 14/12/2020 Spot Bond					0.00000	100.03522				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D: On 14/12/2020 Spot Bond					0.00000	100.03522				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.73967				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.75881				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			7.51000	106.68304	7.51000	106.66143				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	100.73535				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	100.75189				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	100.88311				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3B: On 14/11/2022 Spot Bond					0.00000	100.86500				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A: On 13/04/2020 Spot Bond					0.00000	101.38560				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.48843				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.53699				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			7.80000	107.52523	7.80000	108.81349				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A: On 13/10/2020 Spot Bond					0.00000	101.38559				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	101.48843				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	101.53699				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.62000	103.62697	8.62000	103.66260				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.71970				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B: On 13/04/2024 Spot Bond					0.00000	101.71970				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11U: On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ12U SPOT									0.00	0	0
Total For TRQ12U									0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ13U SPOT									0.00	0	0
Total For TRQ13U									0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ14U SPOT									0.00	0	0
Total For TRQ14U									0.00	0	0
TSE03L On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG01U SPOT									0.00	0	0
Total For TSG01U									0.00	0	0
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG02U SPOT									0.00	0	0
Total For TSG02U									0.00	0	0
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG03U SPOT									0.00	0	0
Total For TSG03U									0.00	0	0
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG04U SPOT									0.00	0	0
Total For TSG04U									0.00	0	0
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG05U SPOT									0.00	0	0
Total For TSG05U									0.00	0	0
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG06U SPOT									0.00	0	0
Total For TSG06U									0.00	0	0
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG07U SPOT									0.00	0	0
Total For TSG07U									0.00	0	0
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG08U SPOT									0.00	0	0
Total For TSG08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP228 On 19/03/2020 Spot Bond					0.00000	99.35261				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP230 On 09/04/2020 Spot Bond					0.00000	99.51394				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP232 On 07/05/2020 Spot Bond					0.00000	98.92102				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP233 On 09/07/2020 Spot Bond					0.00000	97.68055				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP235 On 13/08/2020 Spot Bond					0.00000	101.33835				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP237 On 09/04/2020 Spot Bond					0.00000	99.54221				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP238 On 08/10/2020 Spot Bond					0.00000	95.88705				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP239 On 14/05/2020 Spot Bond					0.00000	98.84285				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP240 On 12/11/2020 Spot Bond					0.00000	95.13234				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TSP241 On 11/06/2020 Spot Bond					0.00000	98.43017				0.00	0	0
Total TSP241 SPOT										0.00	0	0
Total For TSP241										0.00	0	0
TSP242 On 10/09/2020 Spot Bond					0.00000	96.65979				0.00	0	0
Total TSP242 SPOT										0.00	0	0
Total For TSP242										0.00	0	0
TSP243 On 04/03/2021 Spot Bond					0.00000	93.36043				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
TU1A11On 31/01/2025 Spot Bond					0.00000	101.13029				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11On 31/01/2025 Spot Bond					0.00000	101.35172				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11On 31/01/2025 Spot Bond					0.00000	102.37896				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF02On 24/10/2024 Spot Bond					0.00000	101.38669				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC32On 06/04/2020 Spot Bond					0.00000	101.39233				0.00	0	0
Total TWC324 SPOT										0.00	0	0
Total For TWC324										0.00	0	0
TWC32On 09/04/2020 Spot Bond					0.00000	101.33266				0.00	0	0
Total TWC325 SPOT										0.00	0	0
Total For TWC325										0.00	0	0
TWC32On 20/04/2020 Spot Bond					0.00000	101.10127				0.00	0	0
Total TWC326 SPOT										0.00	0	0
Total For TWC326										0.00	0	0
TWC32On 24/04/2020 Spot Bond					0.00000	100.96274				0.00	0	0
Total TWC327 SPOT										0.00	0	0
Total For TWC327										0.00	0	0
TWC32On 29/04/2020 Spot Bond					0.00000	100.92541				0.00	0	0
Total TWC328 SPOT										0.00	0	0
Total For TWC328										0.00	0	0
TWC32On 13/05/2020 Spot Bond					0.00000	100.63450				0.00	0	0
Total TWC329 SPOT										0.00	0	0
Total For TWC329										0.00	0	0
TWC33On 19/05/2020 Spot Bond					0.00000	100.42144				0.00	0	0
Total TWC330 SPOT										0.00	0	0
Total For TWC330										0.00	0	0
TWC33On 27/05/2020 Spot Bond					0.00000	100.34313				0.00	0	0
Total TWC331 SPOT										0.00	0	0
Total For TWC331										0.00	0	0

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 04/06/2020 Spot Bond					0.00000	100.24746			0.00	0	0
Total TWC332 SPOT									0.00	0	0
Total For TWC332									0.00	0	0
UG21 On 02/03/2021 Spot Bond			7.27500	103.56806	7.27500	103.54796			0.00	0	0
Total UG21 SPOT									0.00	0	0
Total For UG21									0.00	0	0
UG26 On 09/03/2026 Spot Bond			10.58000	103.44331	10.58000	103.41433			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA1L 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
VCJA2L 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
VCJA3L 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
VCJA4L 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
VCJA5L 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
VCJA6L 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
VCJA7L 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
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA8U SPOT									0.00	0	0
Total For VCJA8U									0.00	0	0
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA9U SPOT									0.00	0	0
Total For VCJA9U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VCPA1I 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
VCPA2I 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
VCPA3I 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPA4I 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
VCPA5I 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
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB7U SPOT									0.00	0	0
Total For VCPB7U									0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB8U SPOT									0.00	0	0
Total For VCPB8U									0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB9U SPOT									0.00	0	0
Total For VCPB9U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA10U SPOT									0.00	0	0
Total For VJA10U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB10U SPOT									0.00	0	0
Total For VJB10U									0.00	0	0
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB11U SPOT									0.00	0	0
Total For VJB11U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	100.19366			0.00	0	0
Total VKE07 SPOT									0.00	0	0
Total For VKE07									0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	101.77368			0.00	0	0
Total VKE09 SPOT									0.00	0	0
Total For VKE09									0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	101.65491			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE11 On 20/04/2023 Spot Bond					0.00000	101.32011			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	101.30965			0.00	0	0
Total VKE12 SPOT									0.00	0	0
Total For VKE12									0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	100.85094			0.00	0	0
Total VKE13 SPOT									0.00	0	0
Total For VKE13									0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	100.59754			0.00	0	0
Total VKE14 SPOT									0.00	0	0
Total For VKE14									0.00	0	0
VKE15 On 14/02/2023 Spot Bond					0.00000	100.72850			0.00	0	0
Total VKE15 SPOT									0.00	0	0
Total For VKE15									0.00	0	0
VKE16 On 14/02/2025 Spot Bond					0.00000	100.74573			0.00	0	0
Total VKE16 SPOT									0.00	0	0
Total For VKE16									0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA10U SPOT									0.00	0	0
Total For VPA10U									0.00	0	0
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA11U SPOT									0.00	0	0
Total For VPA11U									0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB03U SPOT									0.00	0	0
Total For VPB03U									0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB04U SPOT									0.00	0	0
Total For VPB04U									0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR862U SPOT										0.00	0	0
Total For VR862U										0.00	0	0
VR863L On 06/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR863U SPOT										0.00	0	0
Total For VR863U										0.00	0	0
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR864U SPOT										0.00	0	0
Total For VR864U										0.00	0	0
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR865U SPOT										0.00	0	0
Total For VR865U										0.00	0	0
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR866U SPOT										0.00	0	0
Total For VR866U										0.00	0	0
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR867U SPOT										0.00	0	0
Total For VR867U										0.00	0	0
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				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
WHL01 On 10/10/2020 Spot Bond					0.00000	101.81699				0.00	0	1,622,000,000
Total WHL01 SPOT										0.00	0	1,622,000,000
Total For WHL01										0.00	0	1,622,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	102.06067				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WHL03 On 02/10/2023 Spot Bond					0.00000	102.78573				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL06U SPOT										0.00	0	0
Total For WHL06U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.03500	103.28748	6.03500	103.27060				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			6.32000	105.76664	6.32000	105.74856				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	46.05235	100.00000	45.94987				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										1.48e+017	224,888,039,769	733,093,655,358
Total for SPOT :										1.48e+017	224,888,039,769	733,093,655,358
Total Futures										1.48e+017	224,888,087,026	733,094,643,731
Total Options										4 836 415.30	1,754	423,790
Grand Total:										1.48e+017	224,888,088,780	733,095,067,521