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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 24/03/2020

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			14.22983	61.41608	14.30844	61.09857			0.00	0	350
ES33 On 06/08/2020 Bond Future			14.51906	62.40920	14.60450	62.07458			0.00	0	0
ES33 On 05/11/2020 Bond Future			14.81517	59.62979	14.90754	59.27893			0.00	0	0
ES33 On 04/02/2021 Bond Future			15.13432	60.61355	15.23312	60.25023			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			14.51440	60.85677	14.62429	60.39397			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			14.80155	61.84114	14.92022	61.35874			0.00	0	0
ES42 On 05/11/2020 Bond Future			15.09957	58.57796	15.22749	58.07680			0.00	0	0
ES42 On 04/02/2021 Bond Future			15.41004	59.54441	15.54669	59.02843			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			124.72696	124.72696	126.41574	126.41574			0.00	0	2,087
I2025 On 06/08/2020 Bond Future			125.26842	125.26842	126.96026	126.96026			0.00	0	0
I2025 On 05/11/2020 Bond Future			127.32122	127.32122	129.01796	129.01796			0.00	0	0
I2025 On 04/02/2021 Bond Future			127.92204	127.92204	129.63257	129.63257			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2025 Future									0.00	0	2,087
Total For I2025									0.00	0	2,087
I2029 On 07/05/2020 Bond Future			81.92215	81.92215	87.64202	87.64202			0.00	0	3,814
I2029 On 06/08/2020 Bond Future			83.26720	83.26720	89.06390	89.06390			0.00	0	0
I2029 On 05/11/2020 Bond Future			83.48903	83.48903	89.36481	89.36481			0.00	0	0
I2029 On 04/02/2021 Bond Future			84.88555	84.88555	90.84946	90.84946			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			78.99052	78.99052	81.57627	81.57627			0.00	0	7,142
I2033 On 06/08/2020 Bond Future			80.28746	80.28746	82.89969	82.89969			0.00	0	0
I2033 On 05/11/2020 Bond Future			80.38281	80.38281	83.02310	83.02310			0.00	0	0
I2033 On 04/02/2021 Bond Future			81.72743	81.72743	84.40245	84.40245			0.00	0	0
Total I2033 Future									0.00	0	7,142
Total For I2033									0.00	0	7,142
I2038 On 07/05/2020 Bond Future			86.31526	86.31526	89.20066	89.20066			431,576.30	5	11,856
I2038 On 06/08/2020 Bond Future			86.03774	86.03774	88.95312	88.95312			0.00	0	0
I2038 On 05/11/2020 Bond Future			87.44770	87.44770	90.39492	90.39492			0.00	0	0
I2038 On 04/02/2021 Bond Future			87.19048	87.19048	90.17666	90.17666			0.00	0	0
Total I2038 Future									431,576.30	5	11,856
Total For I2038									431,576.30	5	11,856
I2046 On 07/05/2020 Bond Future			73.06488	73.06488	75.41274	75.41274			0.00	0	15,090
I2046 On 06/08/2020 Bond Future			74.26454	74.26454	76.63621	76.63621			0.00	0	0
I2046 On 05/11/2020 Bond Future			73.68602	73.68602	76.08296	76.08296			0.00	0	0
I2046 On 04/02/2021 Bond Future			74.91851	74.91851	77.34695	77.34695			0.00	0	0
Total I2046 Future									0.00	0	15,090
Total For I2046									0.00	0	15,090
I2050 On 07/05/2020 Bond Future			73.83523	73.83523	76.32510	76.32510			31,306,137.52	424	16,211
I2050 On 06/08/2020 Bond Future			73.16784	73.16784	75.68387	75.68387			0.00	0	0
I2050 On 05/11/2020 Bond Future			74.36700	74.36700	76.91054	76.91054			0.00	0	0
I2050 On 04/02/2021 Bond Future			73.69080	73.69080	76.26829	76.26829			0.00	0	0
Total I2050 Future									31,306,137.52	424	16,211
Total For I2050									31,306,137.52	424	16,211
R186 On 07/05/2020 Bond Future			11.28198	100.50217	11.20076	100.86592		6.65	35,175,759.50	350	90,112
R186 On 06/08/2020 Bond Future			11.54846	96.82965	11.46696	97.17986		6.68	0.00	0	2,180
R186 On 05/11/2020 Bond Future			11.82511	98.39401	11.74303	98.73221		5.82	0.00	0	0
R186 On 04/02/2021 Bond Future			12.12784	94.71971	12.04338	95.05270		6.07	0.00	0	0
Total R186 Future									35,175,759.50	350	92,292
R186 On 07/05/2020 Bond Future	8.28	Call			0.00000	0.00000	0,000	6.40	0.00	0	0

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	Call			0.00000	0.00000	0,000	6.39	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			10,928.88000	10.92888	11,292,630	6.39	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			13,174.36000	13.17436	13,538,110	6.40	0.00	0	23,172
R186	On	07/05/2020	Bond Future	7.90	Call			0.00000	0.00000	0,000	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			16,408.53000	16.40853	16,772,280	6.40	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			18,071.08000	18.07108	18,434,830	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			0.00000	0.00000	0,000	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Put			14,346.36000	14.34636	14,710,110	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			15,425.69000	15.42569	15,789,440	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			0.00000	0.00000	0,000	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			15,371.40000	15.37140	15,735,150	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			0.00000	0.00000	0,000	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			15,480.00000	15.48000	15,843,750	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			0.00000	0.00000	0,000	6.40	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Call			0.00000	0.00000	0,000	6.40	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			0.15000	0.00015	0,100	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			14,680.65000	14.68065	15,030,810	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Call			0.09000	0.00009	0,060	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			15,251.45000	15.25145	15,601,630	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			0.16000	0.00016	0,100	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			14,628.95000	14.62895	14,979,100	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			0.17000	0.00017	0,110	6.39	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			14,577.28000	14.57728	14,927,430	6.39	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			18,047.75000	18.04775	18,385,930	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			0.05000	0.00005	0,030	5.46	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			1.34000	0.00134	0,980	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			13,964.75000	13.96475	14,302,590	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Call			12.99000	0.01299	10,050	5.61	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			11,024.00000	11.02400	11,359,260	5.61	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			1.39000	0.00139	1,010	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			13,915.56000	13.91556	14,253,380	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			1.29000	0.00129	0,940	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			14,013.97000	14.01397	14,351,820	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			15,504.43000	15.50443	15,842,500	5.46	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			0.42000	0.00042	0,290	5.46	0.00	0	3,500
R186	On	04/02/2021	Bond Future	8.16	Call			1.11000	0.00111	0,850	5.59	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			17,103.57000	17.10357	17,436,300	5.59	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			1.14000	0.00114	0,870	5.59	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			17,054.67000	17.05467	17,387,390	5.59	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			1.08000	0.00108	0,820	5.59	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			17,152.49000	17.15249	17,485,220	5.59	0.00	0	0

Contract 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	36,172
Total For R186											35,175,759.50	350	128,464
R197	On	07/05/2020			297.31817	297.31817	299.29873	299.29873			0.00	0	2,607
R197	On	06/08/2020			294.41334	294.41334	296.36833	296.36833			0.00	0	0
R197	On	05/11/2020			299.23806	299.23806	301.17174	301.17174			0.00	0	0
R197	On	04/02/2021			296.25320	296.25320	298.18591	298.18591			0.00	0	0
Total R197 Future											0.00	0	2,607
Total For R197											0.00	0	2,607
R202	On	07/05/2020			179.88416	179.88416	186.37260	186.37260			0.00	0	8,157
R202	On	06/08/2020			178.70191	178.70191	185.26046	185.26046			0.00	0	0
R202	On	05/11/2020			181.63043	181.63043	188.26309	188.26309			0.00	0	0
R202	On	04/02/2021			180.42458	180.42458	187.14728	187.14728			0.00	0	0
Total R202 Future											0.00	0	8,157
Total For R202											0.00	0	8,157
R2023	On	07/05/2020			7.60937	101.88138	7.83861	101.31319		2.38	509,406.90	5	59,868
R2023	On	06/08/2020			7.72424	103.52886	7.98740	102.93167		2.23	0.00	0	0
R2023	On	05/11/2020			7.85880	101.27698	8.16194	100.65206		1.92	0.00	0	0
R2023	On	04/02/2021			8.02617	102.94784	8.37659	102.30125		1.80	0.00	0	0
Total R2023 Future											509,406.90	5	59,868
R2023	On	07/05/2020	6.90	Call			3.04000	0.00304	13,880	2.77	0.00	0	0
R2023	On	07/05/2020	6.90	Put			2,355.17000	2.35517	1,797,820	2.77	0.00	0	0
R2023	On	07/05/2020	6.91	Call			3.38000	0.00338	15,120	2.78	0.00	0	0
R2023	On	07/05/2020	6.91	Put			2,330.08000	2.33008	1,773,630	2.78	0.00	0	0
R2023	On	07/05/2020	6.89	Call			2.73000	0.00273	12,720	2.76	0.00	0	0
R2023	On	07/05/2020	6.89	Put			2,380.28000	2.38028	1,822,080	2.76	0.00	0	0
R2023	On	06/08/2020	7.27	Call			157.97000	0.15797	288,760	2.72	0.00	0	0
R2023	On	06/08/2020	7.27	Put			1,796.62000	1.79662	1,330,220	2.72	0.00	0	0
R2023	On	06/08/2020	7.28	Call			163.21000	0.16321	296,740	2.73	0.00	0	0
R2023	On	06/08/2020	7.28	Put			1,778.79000	1.77879	1,315,130	2.73	0.00	0	0
R2023	On	06/08/2020	7.26	Call			153.00000	0.15300	281,110	2.72	0.00	0	0
R2023	On	06/08/2020	7.26	Put			1,814.73000	1.81473	1,345,650	2.72	0.00	0	0
R2023	On	05/11/2020	7.46	Call			243.14000	0.24314	415,580	2.38	0.00	0	0
R2023	On	05/11/2020	7.46	Put			1,697.82000	1.69782	1,245,340	2.38	0.00	0	0
R2023	On	05/11/2020	7.47	Call			249.20000	0.24920	424,230	2.39	0.00	0	0
R2023	On	05/11/2020	7.47	Put			1,682.96000	1.68296	1,233,070	2.39	0.00	0	0
R2023	On	05/11/2020	7.45	Call			237.40000	0.23740	407,320	2.37	0.00	0	0
R2023	On	05/11/2020	7.45	Put			1,712.99000	1.71299	1,257,990	2.37	0.00	0	0
R2023	On	04/02/2021	6.33	Call			9.19000	0.00919	24,650	1.82	0.00	0	0
R2023	On	04/02/2021	6.33	Put			3,863.91000	3.86391	3,232,780	1.82	0.00	0	0

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R2023	On	04/02/2021	Bond Future	6.34	Call			9.58000	0.00958	25,560	1.82	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			3,845.00000	3.84500	3,214,390	1.82	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			8.85000	0.00885	23,850	1.82	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			3,882.88000	3.88288	3,251,290	1.82	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												509,406.90	5	59,868
R2030	On	07/05/2020	Bond Future			12.46460	77.45199	12.41482	77.68013		10.11	232,355.97	3	104,522
R2030	On	06/08/2020	Bond Future			12.71909	74.69604	12.67033	74.91270		10.30	0.00	0	325
R2030	On	05/11/2020	Bond Future			12.96735	75.90293	12.91951	76.10942		8.99	0.00	0	0
R2030	On	04/02/2021	Bond Future			13.23782	73.14862	13.18968	73.34997		9.44	0.00	0	0
Total R2030 Future												232,355.97	3	104,847
R2030	On	07/05/2020	Bond Future	8.79	Call			0.00000	0.00000	0,000	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			19,447.99000	19.44799	19,676,130	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			0.00000	0.00000	0,000	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			19,385.70000	19.38570	19,613,840	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			0.00000	0.00000	0,000	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	9.56	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			16,997.51000	16.99751	17,225,650	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			19,510.33000	19.51033	19,738,470	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			0.00000	0.00000	0,000	9.56	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			18,765.71000	18.76571	18,993,850	9.56	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			19,075.04000	19.07504	19,303,180	9.56	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Call			0.00000	0.00000	0,000	9.56	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			21,598.05000	21.59805	21,826,190	9.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			9,562.64000	9.56264	9,772,560	10.09	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			48.54000	0.04854	41,800	10.09	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.00	Put			13,286.57000	13.28657	13,502,420	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			4.41000	0.00441	3,600	9.74	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.05	Put			18,759.62000	18.75962	18,976,260	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			18,460.40000	18.46040	18,677,030	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			0.13000	0.00013	0,100	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			18,400.70000	18.40070	18,617,330	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			0.12000	0.00012	0,090	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			18,520.14000	18.52014	18,736,770	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			0.00000	0.00000	0,000	9.74	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			19,908.22000	19.90822	20,124,870	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			0.04000	0.00004	0,030	9.74	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			16,574.95000	16.57495	16,791,510	9.74	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			0.49000	0.00049	0,390	9.74	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.10	Call			0.13000	0.00013	0,100	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			1.79000	0.00179	1,440	9.74	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			17,865.72000	17.86572	18,082,330	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			0.20000	0.00020	0,150	9.74	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			22,135.54000	22.13554	22,352,200	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			0.01000	0.00001	0,010	9.74	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			23,020.12000	23.02012	23,236,780	9.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			0.10000	0.00010	0,080	9.74	0.00	0	450
R2030	On	06/08/2020	Bond Future	10.75	Put			9,309.51000	9.30951	9,518,520	10.12	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			56.30000	0.05630	48,650	10.12	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			13,011.03000	13.01103	13,226,730	9.76	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			5.32000	0.00532	4,360	9.76	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put			14,683.57000	14.68357	14,899,880	9.74	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			5.40000	0.00540	4,600	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			14,990.24000	14.99024	15,195,930	8.37	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.61	Call			2.49000	0.00249	2,100	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			16,383.13000	16.38313	16,589,230	8.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			23,804.79000	23.80479	24,011,280	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			17,691.34000	17.69134	17,897,630	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			12,250.51000	12.25051	12,453,690	8.56	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			1.21000	0.00121	1,010	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			17,633.93000	17.63393	17,840,220	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			1.25000	0.00125	1,040	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			17,576.57000	17.57657	17,782,850	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			1.17000	0.00117	0,970	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			13,898.46000	13.89846	14,103,560	8.40	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			22,749.75000	22.74975	22,956,230	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			0.05000	0.00005	0,040	8.37	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			19,731.17000	19.73117	19,937,600	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			0.34000	0.00034	0,280	8.37	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	10.37	Call			26.59000	0.02659	23,280	8.56	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			11,731.53000	11.73153	11,933,740	8.62	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			23,929.89000	23.92989	24,136,380	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			0.02000	0.00002	0,020	8.37	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			19,672.06000	19.67206	19,878,490	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			0.35000	0.00035	0,290	8.37	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			9.98000	0.00998	8,590	8.40	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			0.17000	0.00017	0,140	8.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			21,527.34000	21.52734	21,733,810	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			0.11000	0.00011	0,090	8.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			18,558.28000	18.55828	18,764,650	8.37	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	9.23	Call			0.70000	0.00070	0,580	8.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			35.70000	0.03570	31,420	8.62	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			0.02000	0.00002	0,020	8.37	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			20,743.53000	20.74353	20,949,990	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			0.18000	0.00018	0,150	8.37	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			25,447.36000	25.44736	25,653,850	8.37	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			0.01000	0.00001	0,010	8.37	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			20,803.52000	20.80352	21,009,980	8.37	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Put			24,542.57000	24.54257	24,743,870	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			0.33000	0.00033	0,280	8.72	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	9.12	Put			20,082.63000	20.08263	20,283,610	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			2.83000	0.00283	2,460	8.72	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			24,603.90000	24.60390	24,805,210	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			19,852.42000	19.85242	20,053,370	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			3.23000	0.00323	2,810	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			19,795.00000	19.79500	19,995,930	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			3.06000	0.00306	2,670	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			19,909.90000	19.90990	20,110,860	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			0.32000	0.00032	0,280	8.72	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			21,597.77000	21.59777	21,798,930	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			1.40000	0.00140	1,210	8.72	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			35.53000	0.03553	31,880	8.72	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			14,142.93000	14.14293	14,340,630	8.72	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			3.14000	0.00314	2,740	8.72	0.00	0	0
Total R2030 Option												0.00	0	143,247
Total For R2030												232,355.97	3	248,094
R2032	On	07/05/2020	Bond Future			12.97649	72.67393	12.91661	72.95700		11.72	14,171,416.35	195	81,749
R2032	On	06/08/2020	Bond Future			13.22644	73.84912	13.16692	74.12250		11.43	0.00	0	300
R2032	On	05/11/2020	Bond Future			13.48100	70.88675	13.42168	71.15148		10.50	0.00	0	0
R2032	On	04/02/2021	Bond Future			13.75095	72.05623	13.69069	72.31730		10.52	0.00	0	0
Total R2032 Future												14,171,416.35	195	82,049
R2032	On	07/05/2020	Bond Future	9.30	Put			20,515.51000	20.51551	20,798,580	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			0.00000	0.00000	0,000	10.89	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.00	Put			22,567.35000	22.56735	22,850,420	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	10.89	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			19,181.29000	19.18129	19,464,360	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			0.00000	0.00000	0,000	10.89	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put			21,192.64000	21.19264	21,475,710	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call			0.00000	0.00000	0,000	10.89	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.17	Call			0.00000	0.00000	0,000	10.89	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future	9.17	Put			21,397.11000	21.39711	21,680,180	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			0.00000	0.00000	0,000	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put			18,917.62000	18.91762	19,200,690	10.89	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	8.82	Put			23,828.31000	23.82831	24,111,380	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	10.89	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			21,328.88000	21.32888	21,611,950	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,000	10.89	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			21,260.73000	21.26073	21,543,800	10.89	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			20,387.10000	20.38710	20,660,440	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			0.12000	0.00012	0,080	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			20,518.29000	20.51829	20,791,630	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			0.00000	0.00000	0,000	10.68	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			21,577.15000	21.57715	21,850,510	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			0.06000	0.00006	0,040	10.68	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			0.12000	0.00012	0,090	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			20,452.66000	20.45266	20,726,010	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			0.13000	0.00013	0,090	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			0.79000	0.00079	0,600	10.68	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			17,565.14000	17.56514	17,838,330	10.68	0.00	0	800
R2032	On	06/08/2020	Bond Future	8.79	Put			24,995.44000	24.99544	25,268,820	10.68	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			23,744.77000	23.74477	24,009,470	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			0.13000	0.00013	0,100	9.72	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			0.07000	0.00007	0,050	9.72	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			21,565.42000	21.56542	21,830,060	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			0.44000	0.00044	0,350	9.72	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			60.03000	0.06003	52,100	9.95	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			19,517.75000	19.51775	19,782,230	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			1.35000	0.00135	1,100	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			19,454.79000	19.45479	19,719,270	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			1.27000	0.00127	1,030	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			12,246.93000	12.24693	12,505,240	9.88	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			24,894.96000	24.89496	25,159,670	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			20,469.65000	20.46965	20,734,230	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			0.79000	0.00079	0,640	9.72	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			46.92000	0.04692	40,500	9.88	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			19,580.78000	19.58078	19,845,270	9.72	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			11,757.45000	11.75745	12,014,250	9.95	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			1.31000	0.00131	1,060	9.72	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			4.76000	0.00476	4,070	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			21,419.95000	21.41995	21,680,330	9.74	0.00	0	0

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	9.63	Call			4.87000	0.00487	4,180	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			21,356.92000	21.35692	21,617,300	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			26,870.66000	26.87066	27,131,640	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			0.50000	0.00050	0,410	9.74	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			23,534.80000	23.53480	23,795,560	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			2.03000	0.00203	1,720	9.74	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.61	Call			4.64000	0.00464	3,970	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			21,483.03000	21.48303	21,743,430	9.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			66.85000	0.06685	59,440	9.79	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			14,312.73000	14.31273	14,566,390	9.79	0.00	0	800
Total R2032 Option												0.00	0	55,800
Total For R2032												14,171,416.35	195	137,849
R2035	On	07/05/2020	Bond Future			13.09529	74.44470	13.16311	74.10205		12.56	138,988,254.90	1,867	134,108
R2035	On	06/08/2020	Bond Future			13.33204	75.64851	13.40593	75.28581		12.19	0.00	0	410
R2035	On	05/11/2020	Bond Future			13.57434	72.37669	13.65431	71.99511		11.38	0.00	0	0
R2035	On	04/02/2021	Bond Future			13.83651	73.57075	13.92208	73.17473		11.39	0.00	0	0
Total R2035 Future												138,988,254.90	1,867	134,518
R2035	On	07/05/2020	Bond Future	9.55	Put			22,357.04000	22.35704	22,014,390	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Call			0.00000	0.00000	0,000	11.26	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			20,134.26000	20.13426	19,791,610	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			0.00000	0.00000	0,000	11.26	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			20,646.06000	20.64606	20,303,410	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Put			25,206.79000	25.20679	24,864,140	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	11.26	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			0.00000	0.00000	0,000	11.29	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			15,101.40000	15.10140	14,758,750	11.29	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			25,759.84000	25.75984	25,417,190	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			22,962.89000	22.96289	22,620,240	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			0.00000	0.00000	0,000	11.26	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			20,866.67000	20.86667	20,524,020	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	11.26	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			0.01000	0.00001	0,010	11.37	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			13,906.33000	13.90633	13,563,680	11.37	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	11.26	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.48	Call			0.00000	0.00000	0,000	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			22,886.85000	22.88685	22,544,200	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			0.00000	0.00000	0,000	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			22,810.90000	22.81090	22,468,250	11.26	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	11.26	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Call			0.24000	0.00024	0,300	11.12	0.00	0	0

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	9.92	Put			20,726.82000	20.72682	20,364,180	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			0.25000	0.00025	0,320	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			20,655.14000	20.65514	20,292,510	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			0.23000	0.00023	0,290	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			20,798.57000	20.79857	20,435,930	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			2.12000	0.00212	2,610	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			17,039.10000	17.03910	16,676,890	11.12	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			27,683.78000	27.68378	27,321,080	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	11.12	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			29,704.85000	29.70485	29,342,150	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			0.00000	0.00000	0,000	11.12	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.09	Put			26,970.35000	26.97035	26,607,660	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			0.00000	0.00000	0,010	11.12	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.67	Put			22,545.43000	22.54543	22,182,750	11.12	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			0.08000	0.00008	0,100	11.12	0.00	0	500
R2035	On	05/11/2020	Bond Future	10.34	Call			4.51000	0.00451	5,480	10.43	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			18,905.15000	18.90515	18,524,540	10.43	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			4.24000	0.00424	5,160	10.43	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			19,040.96000	19.04096	18,660,300	10.43	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			4.37000	0.00437	5,320	10.43	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			18,973.01000	18.97301	18,592,380	10.43	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			21,982.97000	21.98297	21,588,740	10.59	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			21,430.74000	21.43074	21,036,840	10.59	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			99.21000	0.09921	113,130	10.69	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			14,984.42000	14.98442	14,602,320	10.69	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			9.83000	0.00983	11,570	10.59	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			22,052.37000	22.05237	21,658,090	10.59	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			10.06000	0.01006	11,850	10.59	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			9.60000	0.00960	11,310	10.59	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			22,121.85000	22.12185	21,727,540	10.59	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			12.13000	0.01213	14,250	10.59	0.00	0	0
Total R2035 Option												0.00	0	71,151
Total For R2035												138,988,254.90	1,867	205,669
R2037	On	07/05/2020	Bond Future			13.23843	70.75279	13.31663	70.36808		13.23	0.00	0	83,470
R2037	On	06/08/2020	Bond Future			13.47965	67.63797	13.56440	67.23333		13.56	0.00	0	300
R2037	On	05/11/2020	Bond Future			13.71212	68.73090	13.80329	68.30745		11.97	0.00	0	0
R2037	On	04/02/2021	Bond Future			13.96327	65.60787	14.06047	65.16977		12.68	0.00	0	0
Total R2037 Future												0.00	0	83,770
R2037	On	07/05/2020	Bond Future	9.60	Call			0.00000	0.00000	0,000	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			22,920.07000	22.92007	22,535,360	11.94	0.00	0	0

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	07/05/2020	Bond Future	9.61	Call			0.00000	0.00000	0,000	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			22,843.28000	22.84328	22,458,570	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			22,996.95000	22.99695	22,612,240	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			19,922.70000	19.92270	19,537,990	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			0.00000	0.00000	0,000	11.94	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			22,156.53000	22.15653	21,771,820	11.94	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			0.00000	0.00000	0,000	11.94	0.00	0	7,500
R2037	On	06/08/2020	Bond Future	9.87	Call			0.14000	0.00014	0,180	12.44	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			21,997.85000	21.99785	21,593,250	12.44	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			0.14000	0.00014	0,190	12.44	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			21,924.03000	21.92403	21,519,440	12.44	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			0.13000	0.00013	0,170	12.44	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			22,071.74000	22.07174	21,667,140	12.44	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			2.04000	0.00204	2,570	11.00	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			20,817.54000	20.81754	20,394,620	11.00	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			2.11000	0.00211	2,650	11.00	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			20,746.90000	20.74690	20,323,990	11.00	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			1.97000	0.00197	2,490	11.00	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			20,888.27000	20.88827	20,465,340	11.00	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Put			19,859.52000	19.85952	19,425,420	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Call			21.13000	0.02113	25,130	11.78	0.00	0	240
R2037	On	04/02/2021	Bond Future	13.73	Call			2,773.27000	2.77327	2,972,630	14.17	0.00	0	0
R2037	On	04/02/2021	Bond Future	13.73	Put			4,282.39000	4.28239	4,043,650	14.17	0.00	0	300
R2037	On	04/02/2021	Bond Future	11.97	Put			10,944.17000	10.94417	10,553,210	12.41	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Put			17,427.43000	17.42743	16,997,300	11.78	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.28	Call			13.57000	0.01357	16,250	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			21,225.83000	21.22583	20,790,410	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.90	Put			11,303.64000	11.30364	10,908,570	12.35	0.00	0	240
R2037	On	04/02/2021	Bond Future	10.29	Call			13.88000	0.01388	16,620	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put			21,156.66000	21.15666	20,721,300	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			13.27000	0.01327	15,890	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			21,295.10000	21.29510	20,859,620	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			45.30000	0.04530	53,270	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			372.01000	0.37201	419,150	12.41	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.35	Call			15.88000	0.01588	18,980	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			20,743.51000	20.74351	20,308,510	11.78	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			25,766.98000	25.76698	25,329,520	11.78	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			2.91000	0.00291	3,550	11.78	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.90	Call			331.62000	0.33162	374,650	12.35	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
Total R2037 Option										0.00	0	16,296
Total For R2037										0.00	0	100,066
R2040 On 07/05/2020 Bond Future			13.31794	72.61478	13.42691	72.05747		13.62		10,892,217.00	150	65,818
R2040 On 06/08/2020 Bond Future			13.55831	69.27959	13.67540	68.69922		13.94		0.00	0	600
R2040 On 05/11/2020 Bond Future			13.78982	70.39902	13.91489	69.79676		12.39		0.00	0	0
R2040 On 04/02/2021 Bond Future			14.04010	67.05310	14.17299	66.43306		13.13		0.00	0	0
Total R2040 Future										10,892,217.00	150	66,418
R2040 On 07/05/2020 Bond Future	9.74	Call			0.00000	0.00000	0,000	12.03		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.74	Put			24,005.24000	24.00524	23,447,930	12.03		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Call			0.00000	0.00000	0,000	12.03		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Put			23,922.76000	23.92276	23,365,450	12.03		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Call			0.00000	0.00000	0,000	12.03		0.00	0	0
R2040 On 07/05/2020 Bond Future	10.15	Call			0.00000	0.00000	0,000	12.03		0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.00	Put			21,897.27000	21.89727	21,339,960	12.03		0.00	0	0
R2040 On 07/05/2020 Bond Future	10.00	Call			0.00000	0.00000	0,000	12.03		0.00	0	2,640
R2040 On 07/05/2020 Bond Future	9.50	Put			26,019.68000	26.01968	25,462,370	12.03		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.50	Call			0.00000	0.00000	0,000	12.03		0.00	0	2,640
R2040 On 07/05/2020 Bond Future	11.10	Call			0.01000	0.00001	0,030	12.10		0.00	0	450
R2040 On 07/05/2020 Bond Future	12.70	Put			4,205.00000	4.20500	3,740,520	15.15		0.00	0	0
R2040 On 07/05/2020 Bond Future	12.70	Call			338.81000	0.33881	431,640	15.15		0.00	0	325
R2040 On 07/05/2020 Bond Future	9.85	Put			23,104.16000	23.10416	22,546,850	12.03		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.85	Call			0.00000	0.00000	0,000	12.03		0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.15	Put			20,715.07000	20.71507	20,157,760	12.03		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Put			24,087.84000	24.08784	23,530,530	12.03		0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Put			6,790.05000	6.79005	6,252,460	13.95		0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Call			49.35000	0.04935	69,070	13.95		0.00	0	325
R2040 On 07/05/2020 Bond Future	11.80	Put			9,183.73000	9.18373	8,629,480	13.32		0.00	0	0
R2040 On 07/05/2020 Bond Future	11.80	Call			5.90000	0.00590	8,960	13.32		0.00	0	450
R2040 On 07/05/2020 Bond Future	11.10	Put			13,763.20000	13.76320	13,205,910	12.10		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Call			4.06000	0.00406	5,660	12.61		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Put			16,720.34000	16.72034	16,141,570	12.61		0.00	0	12,538
R2040 On 06/08/2020 Bond Future	11.26	Call			20.23000	0.02023	26,920	12.97		0.00	0	0
R2040 On 06/08/2020 Bond Future	11.26	Put			13,915.11000	13.91511	13,341,430	12.97		0.00	0	517
R2040 On 06/08/2020 Bond Future	10.79	Call			3.26000	0.00326	4,570	12.61		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.79	Put			17,145.50000	17.14550	16,566,440	12.61		0.00	0	800
R2040 On 06/08/2020 Bond Future	9.57	Put			26,597.00000	26.59700	26,016,640	12.61		0.00	0	0
R2040 On 06/08/2020 Bond Future	9.57	Call			0.01000	0.00001	0,020	12.61		0.00	0	800
R2040 On 06/08/2020 Bond Future	10.07	Put			22,531.46000	22.53146	21,951,170	12.61		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.07	Call			0.17000	0.00017	0,250	12.61		0.00	0	800
R2040 On 06/08/2020 Bond Future	10.03	Call			0.14000	0.00014	0,210	12.61		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/08/2020	Bond Future	10.03	Put			22,846.53000	22.84653	22,266,230	12.61	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			0.15000	0.00015	0,220	12.61	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			22,767.60000	22.76760	22,187,300	12.61	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			0.13000	0.00013	0,200	12.61	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			22,925.56000	22.92556	22,345,260	12.61	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Put			22,414.86000	22.41486	21,813,280	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			1.76000	0.00176	2,440	11.31	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			120.06000	0.12006	149,170	11.80	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			12,303.02000	12.30302	11,729,870	11.80	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			24,203.82000	24.20382	23,601,890	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			0.79000	0.00079	1,120	11.31	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			70.89000	0.07089	89,660	11.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			13,532.23000	13.53223	12,948,740	11.58	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			26,377.07000	26.37707	25,774,940	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			0.29000	0.00029	0,420	11.31	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			28,292.87000	28.29287	27,690,660	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			0.12000	0.00012	0,170	11.31	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			2.30000	0.00230	3,160	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			21,805.73000	21.80573	21,204,330	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			2.37000	0.00237	3,260	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			21,730.05000	21.73005	21,128,680	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			2.22000	0.00222	3,060	11.31	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			21,881.50000	21.88150	21,280,080	11.31	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			171.27000	0.17127	206,370	12.49	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			14,371.87000	14.37187	13,786,930	12.49	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.74	Call			236.34000	0.23634	281,980	12.65	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			13,360.83000	13.36083	12,786,430	12.65	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.49	Put			29,512.95000	29.51295	28,893,420	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			1.55000	0.00155	2,060	12.22	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			23,507.21000	23.50721	22,890,250	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			10.80000	0.01080	13,880	12.22	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			28,842.25000	28.84225	28,222,840	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			1.94000	0.00194	2,570	12.22	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			24,814.17000	24.81417	24,196,250	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			7.17000	0.00717	9,290	12.22	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			15.64000	0.01564	19,950	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			22,305.49000	22.30549	21,689,760	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			16.00000	0.01600	20,390	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			22,231.29000	22.23129	21,615,640	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			16.36000	0.01636	20,850	12.22	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			22,157.19000	22.15719	21,541,640	12.22	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2040 Option									0.00	0	53,185
Total For R2040									10,892,217.00	150	119,603
R2044 On 07/05/2020 Bond Future			13.32024	69.71737	13.44459	69.09331		14.15	1,464,064.77	21	83,527
R2044 On 06/08/2020 Bond Future			13.55513	66.46054	13.68841	65.81294		14.50	0.00	0	500
R2044 On 05/11/2020 Bond Future			13.78121	67.53446	13.92330	66.86436		12.86	0.00	0	0
R2044 On 04/02/2021 Bond Future			14.02566	64.26646	14.17652	63.57784		13.63	0.00	0	0
Total R2044 Future									1,464,064.77	21	84,027
R2044 On 07/05/2020 Bond Future	9.91	Put			22,807.52000	22.80752	22,183,460	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.91	Call			0.00000	0.00000	0,000	12.54	0.00	0	556
R2044 On 07/05/2020 Bond Future	11.02	Call			0.01000	0.00001	0,010	12.55	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.02	Put			14,348.14000	14.34814	13,724,080	12.55	0.00	0	556
R2044 On 07/05/2020 Bond Future	9.98	Put			22,230.98000	22.23098	21,606,920	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.98	Call			0.00000	0.00000	0,000	12.54	0.00	0	100
R2044 On 07/05/2020 Bond Future	11.09	Call			0.01000	0.00001	0,030	12.60	0.00	0	0
R2044 On 07/05/2020 Bond Future	11.09	Put			13,860.27000	13.86027	13,236,230	12.60	0.00	0	100
R2044 On 07/05/2020 Bond Future	9.26	Put			28,470.04000	28.47004	27,845,980	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Call			0.00000	0.00000	0,000	12.54	0.00	0	556
R2044 On 07/05/2020 Bond Future	9.97	Put			22,312.97000	22.31297	21,688,910	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.97	Call			0.00000	0.00000	0,000	12.54	0.00	0	129
R2044 On 07/05/2020 Bond Future	10.81	Call			0.00000	0.00000	0,000	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	10.81	Put			15,842.41000	15.84241	15,218,350	12.54	0.00	0	129
R2044 On 07/05/2020 Bond Future	9.33	Put			27,832.30000	27.83230	27,208,240	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Call			0.00000	0.00000	0,000	12.54	0.00	0	100
R2044 On 07/05/2020 Bond Future	9.81	Call			0.00000	0.00000	0,000	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Put			23,641.98000	23.64198	23,017,920	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Call			0.00000	0.00000	0,000	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			23,810.41000	23.81041	23,186,350	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Put			26,755.18000	26.75518	26,131,120	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Call			0.00000	0.00000	0,000	12.54	0.00	0	129
R2044 On 07/05/2020 Bond Future	9.80	Call			0.00000	0.00000	0,000	12.54	0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Put			23,726.13000	23.72613	23,102,070	12.54	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Put			28,710.88000	28.71088	28,063,290	13.14	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Call			0.00000	0.00000	0,010	13.14	0.00	0	602
R2044 On 06/08/2020 Bond Future	9.98	Put			23,395.12000	23.39512	22,747,580	13.14	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.98	Call			0.11000	0.00011	0,170	13.14	0.00	0	602
R2044 On 06/08/2020 Bond Future	11.09	Call			10.38000	0.01038	14,690	13.27	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Put			24,384.78000	24.38478	23,737,220	13.14	0.00	0	0
R2044 On 06/08/2020 Bond Future	10.93	Put			16,167.29000	16.16729	15,522,130	13.14	0.00	0	140
R2044 On 06/08/2020 Bond Future	9.87	Call			0.06000	0.00006	0,100	13.14	0.00	0	0
R2044 On 06/08/2020 Bond Future	9.87	Put			24,301.61000	24.30161	23,654,050	13.14	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	9.88	Call			0.07000	0.00007	0,110	13.14	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			24,218.58000	24.21858	23,571,020	13.14	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			0.06000	0.00006	0,100	13.14	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			15,051.41000	15.05141	14,408,120	13.27	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			31,945.66000	31.94566	31,298,060	13.14	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			0.00000	0.00000	0,000	13.14	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			26,075.25000	26.07525	25,427,660	13.14	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			0.02000	0.00002	0,030	13.14	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			5.51000	0.00551	7,950	13.14	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			21.05000	0.02105	28,540	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			16,381.31000	16.38131	15,718,700	11.75	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			24,007.58000	24.00758	23,337,890	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			0.88000	0.00088	1,290	11.75	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			29,977.68000	29.97768	29,307,610	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			21,638.39000	21.63839	20,969,360	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			14,239.50000	14.23950	13,585,620	11.90	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			2.57000	0.00257	3,670	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			21,561.27000	21.56127	20,892,270	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			2.66000	0.00266	3,790	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			21,484.28000	21.48428	20,815,310	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			2.49000	0.00249	3,560	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			0.82000	0.00082	1,200	11.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			30,429.27000	30.42927	29,759,200	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			0.04000	0.00004	0,070	11.75	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			24,657.91000	24.65791	23,988,120	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			0.66000	0.00066	0,970	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			50.99000	0.05099	67,210	11.90	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			0.26000	0.00026	0,390	11.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			24,576.18000	24.57618	23,906,400	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			0.68000	0.00068	1,000	11.75	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			34,364.86000	34.36486	33,694,760	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			0.01000	0.00001	0,010	11.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			24,169.42000	24.16942	23,499,700	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			0.05000	0.00005	0,080	11.75	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			28.01000	0.02801	37,670	11.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			15,630.32000	15.63032	14,969,880	11.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			58.98000	0.05898	77,320	11.95	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			13,917.15000	13.91715	13,265,390	11.95	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			26,657.29000	26.65729	25,987,320	11.75	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			14.11000	0.01411	18,580	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			22,634.36000	22.63436	21,950,210	12.69	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
R2044	On	04/02/2021	Bond Future	10.37	Call			14.44000	0.01444	19,010	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			22,557.89000	22.55789	21,873,840	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			13.78000	0.01378	18,160	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			22,710.94000	22.71094	22,026,700	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			40.31000	0.04031	51,800	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			19,099.44000	19.09944	18,422,310	12.69	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			11.96000	0.01196	15,810	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			23,173.02000	23.17302	22,488,250	12.69	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			28,295.23000	28.29523	27,607,470	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			2.35000	0.00235	3,210	12.69	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			25,145.86000	25.14586	24,459,440	12.69	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			6.47000	0.00647	8,670	12.69	0.00	0	0
Total R2044 Option												0.00	0	18,150
Total For R2044												1,464,064.77	21	102,177
R2048	On	07/05/2020	Bond Future			13.28917	68.51456	13.41848	67.86523		14.48	0.00	0	102,275
R2048	On	06/08/2020	Bond Future			13.51360	69.62245	13.65202	68.94938		14.00	0.00	0	530
R2048	On	05/11/2020	Bond Future			13.74258	66.31663	13.89031	65.62070		13.16	0.00	0	0
R2048	On	04/02/2021	Bond Future			13.99029	67.41068	14.14733	66.69590		13.15	0.00	0	0
Total R2048 Future												0.00	0	102,805
R2048	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,000	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			24,068.82000	24.06882	23,419,490	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,000	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			23,981.85000	23.98185	23,332,520	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			24,155.92000	24.15592	23,506,590	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			0.00000	0.00000	0,000	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			20,537.67000	20.53767	19,888,340	12.77	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			0.00000	0.00000	0,000	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			16,638.17000	16.63817	15,988,840	12.77	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			24,858.04000	24.85804	24,208,710	12.77	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			0.00000	0.00000	0,000	12.77	0.00	0	300
R2048	On	06/08/2020	Bond Future	12.25	Put			7,846.21000	7.84621	7,262,670	14.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call			373.71000	0.37371	463,240	14.33	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			10,344.71000	10.34471	9,710,050	13.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			129.57000	0.12957	167,980	13.76	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			14,885.24000	14.88524	14,217,190	12.79	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			11.81000	0.01181	16,830	12.79	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			5,592.55000	5.59255	5,096,750	15.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			959.97000	0.95997	1,137,240	15.33	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			20,466.54000	20.46654	19,793,790	12.65	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
R2048	On	06/08/2020	Bond Future	10.35	Call			0.60000	0.00060	0,920	12.65	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			10,048.86000	10.04886	9,418,560	13.82	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			147.71000	0.14771	190,480	13.82	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			14,538.25000	14.53825	13,871,200	12.86	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			14.56000	0.01456	20,580	12.86	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			16,668.45000	16.66845	15,997,470	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			4.46000	0.00446	6,550	12.65	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			30,009.29000	30.00929	29,336,220	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			0.00000	0.00000	0,000	12.65	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			32,435.25000	32.43525	31,762,180	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	12.65	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			0.29000	0.00029	0,460	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			21,749.03000	21.74903	21,076,130	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			0.30000	0.00030	0,480	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			21,667.88000	21.66788	20,994,990	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			0.28000	0.00028	0,440	12.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			21,830.30000	21.83030	21,157,390	12.65	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			0.92000	0.00092	1,370	12.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			24,107.88000	24.10788	23,412,400	12.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			0.86000	0.00086	1,270	12.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			24,274.39000	24.27439	23,578,870	12.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			0.89000	0.00089	1,320	12.02	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			24,191.06000	24.19106	23,495,560	12.02	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			19.28000	0.01928	25,390	12.24	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			21,762.26000	21.76226	21,053,590	12.24	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			18.40000	0.01840	24,270	12.24	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			21,916.29000	21.91629	21,207,380	12.24	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			18.83000	0.01883	24,820	12.24	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			21,839.20000	21.83920	21,130,410	12.24	0.00	0	0
Total R2048 Option												0.00	0	28,388
Total For R2048												0.00	0	131,193
R208	On	07/05/2020	Bond Future			4.64491	102.57302	4.93519	102.32062		0.57	0.00	0	29,633
R208	On	06/08/2020	Bond Future			3.90106	104.23168	4.33989	103.95519		0.40	0.00	0	0
R208	On	05/11/2020	Bond Future			2.17026	102.51554	2.93486	102.21614		0.21	0.00	0	0
Total R208 Future												0.00	0	29,633
R208	On	07/05/2020	Bond Future	4.81	Call			44.03000	0.04403	177,090	0.61	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			152.76000	0.15276	33,420	0.61	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			46.40000	0.04640	183,280	0.61	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			146.44000	0.14644	30,920	0.61	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			41.76000	0.04176	171,020	0.62	0.00	0	0

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	07/05/2020	Bond Future	4.80	Put			159.19000	0.15919	36,050	0.62	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			762.74000	0.76274	1,038,280	0.51	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			1.01000	0.00101	0,060	0.51	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			768.92000	0.76892	1,044,480	0.51	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			0.99000	0.00099	0,060	0.51	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			756.57000	0.75657	1,032,080	0.51	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			1.04000	0.00104	0,060	0.51	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			715.41000	0.71541	1,014,770	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			0.04000	0.00004	0,000	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			719.26000	0.71926	1,018,620	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			0.04000	0.00004	0,000	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			711.57000	0.71157	1,010,920	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			0.05000	0.00005	0,000	0.28	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	29,633
R209	On	07/05/2020	Bond Future			13.12662	55.26496	13.20447	54.94077		14.32	1,934,273.60	35	72,345
R209	On	06/08/2020	Bond Future			13.34469	56.15863	13.42849	55.81845		13.93	0.00	0	200
R209	On	05/11/2020	Bond Future			13.56488	53.91782	13.65469	53.56236		12.90	0.00	0	0
R209	On	04/02/2021	Bond Future			13.79624	54.80735	13.89150	54.43998		12.98	0.00	0	0
Total R209 Future												1,934,273.60	35	72,545
R209	On	07/05/2020	Bond Future	9.46	Call			0.00000	0.00000	0,000	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			19,646.67000	19.64667	19,322,480	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			19,581.09000	19.58109	19,256,900	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			0.00000	0.00000	0,000	13.73	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			19,712.33000	19.71233	19,388,140	13.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	13.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			53,606.21000	53.60621	53,266,030	13.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	13.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			53,497.88000	53.49788	53,157,700	13.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	13.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			53,714.69000	53.71469	53,374,510	13.26	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			1.95000	0.00195	2,440	12.04	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			17,924.34000	17.92434	17,569,370	12.04	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			2.01000	0.00201	2,510	12.04	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			17,863.68000	17.86368	17,508,720	12.04	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			1.89000	0.00189	2,360	12.04	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			17,985.07000	17.98507	17,630,080	12.04	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			10.93000	0.01093	13,070	11.98	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			18,221.28000	18.22128	17,856,050	11.98	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
R209	On	04/02/2021	Bond Future	10.12	Call			11.19000	0.01119	13,370	11.98	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			18,161.79000	18.16179	17,796,600	11.98	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			10.69000	0.01069	12,780	11.98	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			18,280.86000	18.28086	17,915,580	11.98	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												1,934,273.60	35	72,545
R210	On	07/05/2020	Bond Future			165.71455	165.71455	165.71740	165.71740			0.00	0	1,935
R210	On	06/08/2020	Bond Future			168.43533	168.43533	168.40584	168.40584			0.00	0	0
R210	On	05/11/2020	Bond Future			168.47370	168.47370	168.41360	168.41360			0.00	0	0
R210	On	04/02/2021	Bond Future			171.29171	171.29171	171.21163	171.21163			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			161.57499	161.57499	161.58513	161.58513			0.00	0	6,719
R212	On	06/08/2020	Bond Future			161.93256	161.93256	161.91131	161.91131			0.00	0	0
R212	On	05/11/2020	Bond Future			164.58625	164.58625	164.53550	164.53550			0.00	0	0
R212	On	04/02/2021	Bond Future			165.00974	165.00974	164.93957	164.93957			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			12.72550	68.25272	12.66551	68.51676		11.34	0.00	0	16,774
R213	On	06/08/2020	Bond Future			12.96239	69.35642	12.90287	69.61131		11.02	0.00	0	300
R213	On	05/11/2020	Bond Future			13.20670	66.93236	13.14747	67.17921		10.13	0.00	0	0
R213	On	04/02/2021	Bond Future			13.47180	68.03658	13.41168	68.27995		10.16	0.00	0	0
Total R213 Future												0.00	0	17,074
R213	On	07/05/2020	Bond Future	9.02	Call			0.00000	0.00000	0,000	10.81	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			19,106.52000	19.10652	19,370,560	10.81	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	10.81	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			19,230.24000	19.23024	19,494,280	10.81	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			0.00000	0.00000	0,000	10.81	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			19,168.35000	19.16835	19,432,390	10.81	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			18,208.89000	18.20889	18,463,730	10.46	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			0.15000	0.00015	0,110	10.46	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			18,327.83000	18.32783	18,582,680	10.46	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			0.16000	0.00016	0,120	10.46	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			18,268.33000	18.26833	18,523,180	10.46	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			0.17000	0.00017	0,120	10.46	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			17,455.85000	17.45585	17,702,420	9.44	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			1.53000	0.00153	1,240	9.44	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			17,398.67000	17.39867	17,645,230	9.44	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			1.58000	0.00158	1,290	9.44	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2020	Bond Future	9.61	Put			17,341.54000	17.34154	17,588,100	9.44	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			1.48000	0.00148	1,200	9.44	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			4.05000	0.00405	3,460	9.38	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			19,515.13000	19.51513	19,757,910	9.38	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			4.16000	0.00416	3,550	9.38	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			19,457.71000	19.45771	19,700,470	9.38	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			4.26000	0.00426	3,640	9.38	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			19,400.34000	19.40034	19,643,090	9.38	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	17,074
R214	On	07/05/2020	Bond Future			13.25479	53.84490	13.36335	53.39938		15.06	0.00	0	21,601
R214	On	06/08/2020	Bond Future			13.46934	54.71562	13.58542	54.25240		14.64	0.00	0	300
R214	On	05/11/2020	Bond Future			13.68772	52.30822	13.81138	51.82815		13.60	0.00	0	0
R214	On	04/02/2021	Bond Future			13.92279	53.17118	14.05383	52.67734		13.66	0.00	0	0
Total R214 Future												0.00	0	21,901
R214	On	07/05/2020	Bond Future	9.76	Call			0.00000	0.00000	0,000	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			19,082.49000	19.08249	18,636,970	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,000	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			19,014.56000	19.01456	18,569,040	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			0.00000	0.00000	0,000	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			19,150.52000	19.15052	18,705,000	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			22,247.48000	22.24748	21,801,960	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			0.00000	0.00000	0,000	14.43	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			18,074.14000	18.07414	17,628,620	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			0.00000	0.00000	0,000	14.43	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			0.00000	0.00000	0,010	14.43	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			13,355.57000	13.35557	12,910,060	14.43	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			0.38000	0.00038	0,530	13.93	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			18,499.18000	18.49918	18,036,110	13.93	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			0.40000	0.00040	0,560	13.93	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			18,433.58000	18.43358	17,970,520	13.93	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			0.36000	0.00036	0,510	13.93	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			18,564.88000	18.56488	18,101,810	13.93	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			2.94000	0.00294	3,960	12.69	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			17,651.97000	17.65197	17,172,920	12.69	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3.04000	0.00304	4,080	12.69	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			17,589.08000	17.58908	17,110,050	12.69	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			2.85000	0.00285	3,840	12.69	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			17,714.97000	17.71497	17,235,890	12.69	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			13.82000	0.01382	17,490	12.61	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/02/2021	Bond Future	10.32	Put			18,143.24000	18.14324	17,653,070	12.61	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			14.14000	0.01414	17,880	12.61	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			18,081.29000	18.08129	17,591,190	12.61	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			13.51000	0.01351	17,100	12.61	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			18,205.28000	18.20528	17,715,030	12.61	0.00	0	0
Total R214 Option												0.00	0	3,750
Total For R214												0.00	0	25,651
Total for Bond												235,105,462.81	3,055	1,458,773
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future												0.00	0	0
Total For I2025												0.00	0	0
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0

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

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

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 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			581.71600	581.71600	580.37300	580.37300			0.00	0	1,180
GOVI On 06/08/2020 GOVI			591.01900	591.01900	589.54400	589.54400			0.00	0	1
GOVI On 05/11/2020 GOVI			600.66600	600.66600	599.06200	599.06200			0.00	0	0
GOVI On 04/02/2021 GOVI			610.57600	610.57600	608.87700	608.87700			0.00	0	0
Total GOVI Future									0.00	0	1,181
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			1,396,170.00000	139.61700	1,382,740,000		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			1,396,270.00000	139.62700	1,382,840,000		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			1,396,070.00000	139.60700	1,382,640,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Put			1,385,860.00000	138.58600	1,371,110,000		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			1,385,960.00000	138.59600	1,371,210,000		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			1,385,760.00000	138.57600	1,371,010,000		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			1,387,780.00000	138.77800	1,371,740,000		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	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		1,387,880.00000	138.78800	1,371,840,000		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		1,387,680.00000	138.76800	1,371,640,000		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		1,420,730.00000	142.07300	1,403,740,000		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		1,420,830.00000	142.08300	1,403,840,000		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		1,420,630.00000	142.06300	1,403,640,000		0.00	0	0
Total GOVI Option											0.00	0	0
Total For GOVI											0.00	0	1,181
Total for GOVI											0.00	0	1,181
AL37	On	07/05/2020	Index Future			609.92200	609.92200	611.94900	611.94900		0.00	0	0
AL37	On	06/08/2020	Index Future			619.67700	619.67700	621.62000	621.62000		0.00	0	0
AL37	On	05/11/2020	Index Future			629.79200	629.79200	631.65500	631.65500		0.00	0	0
AL37	On	04/02/2021	Index Future			640.18200	640.18200	642.00400	642.00400		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			650.33400	650.33400	652.47100	652.47100		0.00	0	0
AL7T	On	06/08/2020	Index Future			660.73400	660.73400	662.78200	662.78200		0.00	0	0
AL7T	On	05/11/2020	Index Future			671.51900	671.51900	673.48200	673.48200		0.00	0	0
AL7T	On	04/02/2021	Index Future			682.59800	682.59800	684.51600	684.51600		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			588.88900	588.88900	587.31900	587.31900		23,555,560.00	4	208
ALBI	On	06/08/2020	Index Future			598.30700	598.30700	596.60000	596.60000		0.00	0	0
ALBI	On	05/11/2020	Index Future			608.07300	608.07300	606.23200	606.23200		0.00	0	0
ALBI	On	04/02/2021	Index Future			618.10500	618.10500	616.16400	616.16400		0.00	0	0
Total ALBI Future											23,555,560.00	4	208
Total For ALBI											23,555,560.00	4	208
IGOV	On	07/05/2020	Index Future			218.52100	218.52100	222.92700	222.92700		0.00	0	983
IGOV	On	06/08/2020	Index Future			222.06900	222.06900	226.50500	226.50500		0.00	0	0
IGOV	On	05/11/2020	Index Future			225.74700	225.74700	230.21600	230.21600		0.00	0	0
IGOV	On	04/02/2021	Index Future			229.52300	229.52300	234.04000	234.04000		0.00	0	0
Total IGOV Future											0.00	0	983
Total For IGOV											0.00	0	983
Total for Index											23,555,560.00	4	1,181
5Y STN	On	21/12/2021	Interest Rate Swap			92.74000	92.74000	93.22000	93.22000		0.00	0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										258,661,022.81	3,059	1,461,196
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.30676				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			8.54000	105.17983	8.54000	105.15580				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	103.96800	10.00000	103.94100				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	100.63537	11.37000	100.60553				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	100.75114	11.81000	100.71973				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	52.77457	100.00000	52.65712				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	41.05524	100.00000	40.96387				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
ABC12: On 25/11/2020 Spot Bond			10.00000	104.17600	10.00000	104.14800				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			5.75000	5.75000	5.75000	278.52557				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF001 On 13/09/2026 Spot Bond					0.00000	100.45688				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF001 On 18/07/2024 Spot Bond					0.00000	101.55283				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF003 On 01/12/2030 Spot Bond					0.00000	100.74684				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.48163				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	101.17305				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	102.15429				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	101.45282				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	102.01025				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN18 On 26/09/2023 Spot Bond					0.00000	102.09383				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN20 On 30/05/2020 Spot Bond					0.00000	100.82002				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.65406				0.00	0	500,000,000
Total ABFN21 SPOT										0.00	0	500,000,000
Total For ABFN21										0.00	0	500,000,000
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.74354				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.61184				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	101.77374				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	103.00285				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	104.59736				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.07143				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	100.90044				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	100.98865				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	101.33626				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3: On 15/11/2021 Spot Bond					0.00000	100.93992				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	101.12432				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	101.62979				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	101.25985				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3: On 07/02/2024 Spot Bond					0.00000	101.26935				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	101.00271				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	102.63361				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	101.41302				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	100.38798				0.00	884,000,000	442,000,000
Total ABFN39 SPOT										0.00	884,000,000	442,000,000
Total For ABFN39										0.00	884,000,000	442,000,000
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.42930				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4: On 16/09/2026 Spot Bond					0.00000	99.62137				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4: On 16/09/2029 Spot Bond					0.00000	99.37321				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4: On 14/10/2022 Spot Bond					0.00000	101.63527				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	101.66274				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	101.68243				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	100.82552				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABJ01 SPOT									0.00	0	0
Total For ABJ01									0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	101.16129			0.00	400,000,000	200,000,000
Total ABK12 SPOT									0.00	400,000,000	200,000,000
Total For ABK12									0.00	400,000,000	200,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	100.98596			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	100.35043			0.00	100,000,000	50,000,000
Total ABK8 SPOT									0.00	100,000,000	50,000,000
Total For ABK8									0.00	100,000,000	50,000,000
ABKI02 On 05/06/2020 Spot Bond			7.21000	7.21000	7.21000	153.94430			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	103.86051	100.00000	103.61348			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			6.91000	6.91000	6.91000	136.72283			0.00	0	0
Total ABKI03 SPOT									0.00	0	0
Total For ABKI03									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			100.00000	39.12850	100.00000	39.03858			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			10.25000	10.25000	10.25000	118.50515			0.00	0	0
Total ABKI04 SPOT									0.00	0	0
Total For ABKI04									0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	11.79889	100.00000	11.77191			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	94.33987			0.00	1,580,000,000	911,500,000
Total ABKS1 SPOT									0.00	1,580,000,000	911,500,000
Total For ABKS1									0.00	1,580,000,000	911,500,000
ABN05 On 18/04/2021 Spot Bond			5.06000	207.13089	5.06000	207.08501			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			6.45000	6.45000	6.45000	120.17613			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABN61 SPOT									0.00	0	0
Total For ABN61									0.00	0	0
ABN62 On 31/03/2028 Spot Bond			6.45000	6.45000	6.45000	153.31567			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			6.40000	6.40000	6.40000	173.99911			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			9.38000	9.38000	9.38000	96.46511			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			12.47500	12.47500	12.47500	93.88802			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			8.04000	8.04000	8.04000	98.67749			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			13.02000	13.02000	13.02000	91.63152			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			8.28500	105.48798	8.28500	105.46459		10,273,400,000,000.00	1,240,000,000	620,000,000	
Total ABS11 SPOT								10,273,400,000,000.00	1,240,000,000	620,000,000	
Total For ABS11								10,273,400,000,000.00	1,240,000,000	620,000,000	
ABS12 On 14/05/2020 Spot Bond			7.97000	103.54474	7.97000	103.52237		0.00	0	0	
Total ABS12 SPOT								0.00	0	0	
Total For ABS12								0.00	0	0	
ABS12/ On 14/05/2020 Spot Bond			9.20000	103.37925	9.20000	103.35351		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			8.74500	105.31528	8.74500	105.29051		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			8.09500	104.20177	8.09500	104.17907		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			8.67000	106.17717	8.67000	106.15242		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0
ABS16 On 11/11/2025 Spot Bond			11.27000	100.31273	11.27000	100.28253			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			11.82000	98.12596	11.82000	98.09501		35,460,000,000,000.00	3,000,000,000	1,500,000,000	
Total ABS17 SPOT								15,460,000,000,000.00	3,000,000,000	1,500,000,000	
Total For ABS17								15,460,000,000,000.00	3,000,000,000	1,500,000,000	
ABS18 On 26/09/2023 Spot Bond			8.62000	103.64344	8.62000	103.61967			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			8.42000	102.53882	8.42000	102.51553			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			11.52000	88.21830	11.52000	88.19146			0.00	0	0
Total ABS7 SPOT									0.00	0	0
Total For ABS7									0.00	0	0
ABS7/R On 11/09/2026 Spot Bond			100.00000	9.60122	100.00000	9.58009			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			4.58000	4.58000	4.58000	289.36257			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			4.21000	158.89271	4.21000	158.86100			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT01U SPOT									0.00	0	0
Total For ABT01U									0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ABT02U SPOT									0.00	0	0
Total For ABT02U									0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABT04U SPOT										0.00	0	0
Total For ABT04U										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			13.92000	13.92000	13.92000	92.81465				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
ACL088 On 25/11/2020 Spot Bond			10.00000	104.17600	10.00000	104.14800				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	100.12959				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	100.12639				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	275.42169				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	275.54806				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	100.12256				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	104.17600	10.00000	104.14800				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	100.12307				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	99.40638				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	100.32421				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.12568				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL188 On 20/09/2022 Spot Bond					0.00000	100.12626				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.12626				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.12903				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	100.12903				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.12903				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	184.98913				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	187.28282				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	98.77162				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.12118				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.18019				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.49487				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.12047				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.11806				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	100.86539				0.00	700,000,000	350,000,000
Total AECI01 SPOT										0.00	700,000,000	350,000,000
Total For AECI01										0.00	700,000,000	350,000,000
AECI02 On 11/09/2023 Spot Bond					0.00000	102.20174				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	100.90473				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	100.90934				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	100.82947				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	103.55152				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	101.25839				0.00	0	0
Total AGL03 SPOT										0.00	0	0
Total For AGL03										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	104.82804				0.00	100,000,000	750,000,000
Total AGT01 SPOT										0.00	100,000,000	750,000,000
Total For AGT01										0.00	100,000,000	750,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	103.32961				0.00	0	100,000,000
Total AGT02 SPOT										0.00	0	100,000,000
Total For AGT02										0.00	0	100,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	103.59144				0.00	0	38,000,000
Total AGT03 SPOT										0.00	0	38,000,000
Total For AGT03										0.00	0	38,000,000
AHF2A On 18/07/2021 Spot Bond					0.00000	101.56178				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	101.34777				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	101.51084				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	101.53485				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	101.52586				0.00	2,400,000,000	1,200,000,000
Total AHF3A6 SPOT										0.00	2,400,000,000	1,200,000,000
Total For AHF3A6										0.00	2,400,000,000	1,200,000,000
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.62478				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	101.72366				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	102.04704				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	102.14579				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	101.63713				0.00	980,000,000	490,000,000
Total AHF5A1 SPOT										0.00	980,000,000	490,000,000
Total For AHF5A1										0.00	980,000,000	490,000,000
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.92224				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			9.42000	102.19284	9.42000	102.16700				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	100.94976				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AHF5B1 SPOT									0.00	0	0
Total For AHF5B1									0.00	0	0
AHF5C On 21/08/2023 Spot Bond					0.00000	100.98644			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	101.24253			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	101.34042			0.00	2,860,000,000	1,430,000,000
Total AHF6A1 SPOT									0.00	2,860,000,000	1,430,000,000
Total For AHF6A1									0.00	2,860,000,000	1,430,000,000
AHF6A On 21/08/2024 Spot Bond					0.00000	101.47637			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	100.94970			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	100.98636			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	101.24234			0.00	0	0
Total AHF6D1 SPOT									0.00	0	0
Total For AHF6D1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1BU SPOT									0.00	0	0
Total For AHL1BU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	4,160,827,741
Total AHY2U SPOT									0.00	0	4,160,827,741
Total For AHY2U									0.00	0	4,160,827,741
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		36,930,923,800,000.00		369,309,238	369,309,238

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total AIG2U SPOT									16,930,923,800,000.00	369,309,238	369,309,238
Total For AIG2U									16,930,923,800,000.00	369,309,238	369,309,238
AIR02 On 30/04/2023 Spot Bond			8.77000	112.47226	8.77000	112.44588			14,102,160,000,000.00	1,608,000,000	804,000,000
Total AIR02 SPOT									14,102,160,000,000.00	1,608,000,000	804,000,000
Total For AIR02									14,102,160,000,000.00	1,608,000,000	804,000,000
AIR04 On 29/05/2024 Spot Bond			9.07000	103.61476	9.07000	103.58951			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			14.05500	81.62479	14.05500	81.59435			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			6.65500	157.82264	6.65500	157.78100			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	101.65429			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.20060			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	101.38314			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	100.01945			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	101.00936			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	101.55178				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	100.53406				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	100.39275				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS404U SPOT										0.00	0	0
Total For AS404U										0.00	0	0
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS410U SPOT										0.00	0	0
Total For AS410U										0.00	0	0
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS423U SPOT										0.00	0	0
Total For AS423U										0.00	0	0
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS424U SPOT										0.00	0	0
Total For AS424U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			6.65000	190.41691	6.65000	190.36670				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			6.66500	169.50027	6.66500	169.45551				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	101.61493				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	101.48134				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	101.41405				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	100.14019				0.00	357,333,000	178,666,500
Total ASN078 SPOT										0.00	357,333,000	178,666,500
Total For ASN078										0.00	357,333,000	178,666,500
ASN08L On 20/09/2020 Spot Bond					0.00000	100.11606				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08L On 20/06/2020 Spot Bond					0.00000	100.34068				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN083 On 03/09/2020 Spot Bond					0.00000	101.44566				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 01/10/2020 Spot Bond					0.00000	100.83396				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond					0.00000	101.60122				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	101.18551				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	95.35750				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	100.74236				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	100.57867				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond					0.00000	100.16082				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/12/2020 Spot Bond					0.00000	100.15923				0.00	1,200,000,000	600,000,000
Total ASN134 SPOT										0.00	1,200,000,000	600,000,000
Total For ASN134										0.00	1,200,000,000	600,000,000
ASN134 On 05/03/2021 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 ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13: On 31/01/2022 Spot Bond			4.94000	156.85901	4.94000	156.82462				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	100.49540				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	91.62481				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	101.31789				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	101.33548				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			4.98500	156.73474	4.98500	156.70020				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	47.72595				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	100.75527				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15: On 31/03/2028 Spot Bond			7.09000	146.72606	7.09000	146.68564				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.20358				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	100.99542				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	100.64487				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
ASN18: On 20/06/2022 Spot Bond					0.00000	100.13744				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	100.48744				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19: On 30/06/2022 Spot Bond					0.00000	99.91925				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			6.70000	79.73340	6.70000	79.71218				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	100.11297				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	100.11429				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	100.11022				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.01017				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	101.08894				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	100.76219				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	100.72790				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	100.76054				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	100.13715				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	100.11379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN274 On 15/08/2023 Spot Bond					0.00000	101.02738				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN278 On 20/08/2048 Spot Bond					0.00000	100.98387				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN279 On 21/08/2023 Spot Bond					0.00000	100.94793				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 13/09/2025 Spot Bond					0.00000	100.48217				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN286 On 26/09/2023 Spot Bond					0.00000	100.01918				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN291 On 20/12/2023 Spot Bond					0.00000	100.12021				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN300 On 20/12/2023 Spot Bond					0.00000	100.14671				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN310 On 20/01/2021 Spot Bond					0.00000	100.35606				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN315 On 30/04/2020 Spot Bond					0.00000	101.42774				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
ASN316 On 30/03/2020 Spot Bond					0.00000	99.93171				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN317 On 31/03/2029 Spot Bond			6.47500	6.47500	6.47500	80.77722				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			6.80500	6.80500	6.80500	72.68510				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN32: On 20/06/2024 Spot Bond					0.00000	100.11516				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN32: On 20/06/2024 Spot Bond					0.00000	100.12790				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN33: On 09/05/2024 Spot Bond					0.00000	101.19786				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN33: On 20/06/2024 Spot Bond					0.00000	100.11583				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN33: On 31/01/2038 Spot Bond			6.81000	78.61431	6.81000	78.59314				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	100.12179				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	101.24231				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	101.24231				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	100.11294				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	100.10247				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	100.11777				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	100.11777				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36: On 30/08/2024 Spot Bond					0.00000	100.80303				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	100.13624				0.00	200,000,000	100,000,000
Total ASN369 SPOT										0.00	200,000,000	100,000,000
Total For ASN369										0.00	200,000,000	100,000,000
ASN37: On 20/12/2024 Spot Bond					0.00000	100.11597				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	100.11935				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	101.42698				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	100.40574				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	100.40574				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	100.13481				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	100.11678				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	100.92530				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN39: On 17/12/2025 Spot Bond					0.00000	100.38634				0.00	5,800,000,000	1,450,000,000
Total ASN399 SPOT										0.00	5,800,000,000	1,450,000,000
Total For ASN399										0.00	5,800,000,000	1,450,000,000
ASN40: On 20/12/2024 Spot Bond					0.00000	100.11613				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN411 On 20/12/2024 Spot Bond					0.00000	100.13219				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN411 On 05/12/2020 Spot Bond					0.00000	100.79247				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN421 On 29/10/2020 Spot Bond					0.00000	100.73892				0.00	0	0
Total ASN420 SPOT										0.00	0	0
Total For ASN420										0.00	0	0
ASN421 On 20/12/2024 Spot Bond					0.00000	100.45029				0.00	0	0
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
ASN751 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	101.11181				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			8.97000	103.31388	8.97000	103.28911			17,940,000,000,000.00	2,000,000,000	1,000,000,000	
Total BAW19 SPOT									17,940,000,000,000.00	2,000,000,000	1,000,000,000	
Total For BAW19									17,940,000,000,000.00	2,000,000,000	1,000,000,000	
BAW21 On 24/03/2022 Spot Bond			8.50000	101.50328	8.50000	101.48032			0.00	0	0	
Total BAW21 SPOT									0.00	0	0	
Total For BAW21									0.00	0	0	
BAW21 On 24/03/2022 Spot Bond			9.30000	100.06519	9.30000	100.04047			0.00	0	0	
Total BAW21/R208 SPOT									0.00	0	0	
Total For BAW21/R208									0.00	0	0	
BAW22 On 07/12/2022 Spot Bond					0.00000	102.34008			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	
BAW25 On 08/05/2020 Spot Bond					0.00000	101.29226			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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.56109				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	100.86570				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.63447				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	99.92947				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	103.13321				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	100.24614				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			11.66500	11.66500	11.66500	103.03871				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	99.86095				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	99.87013				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.63244				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	99.86879				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA64 On 30/09/2020 Spot Bond					0.00000	100.27417				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA65 On 31/03/2021 Spot Bond					0.00000	99.87022				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA66 On 31/03/2023 Spot Bond			11.27000	11.27000	11.27000	99.59625				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA67 On 30/06/2021 Spot Bond					0.00000	99.87896				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	99.87896				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	99.87896				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA71 On 31/03/2026 Spot Bond			14.53000	14.53000	14.53000	90.62392				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA72 On 31/03/2022 Spot Bond					0.00000	101.55945				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA73 On 01/07/2024 Spot Bond					0.00000	102.41773				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA74 On 01/07/2022 Spot Bond					0.00000	101.59810				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	101.59816				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA76 On 30/09/2022 Spot Bond					0.00000	101.46720				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	99.82898				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	101.29801				0.00	2,200,000,000	1,100,000,000
Total BAYB08 SPOT										0.00	2,200,000,000	1,100,000,000
Total For BAYB08										0.00	2,200,000,000	1,100,000,000
BAYB11 On 30/06/2020 Spot Bond					0.00000	99.82248				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	99.84896				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	99.84468				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	99.84468				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	99.84468				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	99.84177				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	99.84541				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	99.84541				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB19 On 30/09/2022 Spot Bond					0.00000	99.84541				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 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	100.62748				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	101.10027				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	100.54676				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			11.47500	11.47500	11.47500	86.19104				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	11.73376	100.00000	11.70779				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	101.30049				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	101.19075				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BDX32 On 01/04/2022 Spot Bond					0.00000	99.89077				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			9.77000	101.31627	9.77000	101.29027				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	101.78206				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			10.07000	104.42999	10.07000	104.40211				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	100.81292				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			9.77000	100.72423	9.77000	100.69784				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	104.10257				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			9.97000	107.37736	9.97000	107.34866				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	104.72546				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			9.07000	104.58091	9.07000	104.55542				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	105.39227				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	104.38685				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.01541				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	106.84627				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	102.52141				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	104.73825				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	107.34539				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID07 On 30/06/2020 Spot Bond					0.00000	100.14102				0.00	600,000,000	300,000,000
Total BID07 SPOT										0.00	600,000,000	300,000,000
Total For BID07										0.00	600,000,000	300,000,000
BID08 On 30/06/2022 Spot Bond					0.00000	101.01741				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	101.04601				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	100.97078				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			8.81000	105.89952	8.81000	105.87444				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	100.48962				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	100.42696				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	101.13820				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	101.08231				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	101.50243				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	101.96830				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	101.00456				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	99.73909				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	0
Total BNPP06 SPOT										0.00	0	0
Total For BNPP06										0.00	0	0
BPPF0 On 15/09/2020 Spot Bond					0.00000	100.64759				0.00	580,000,000	290,000,000
Total BPPF04 SPOT										0.00	580,000,000	290,000,000
Total For BPPF04										0.00	580,000,000	290,000,000
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.01067				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	101.55644				0.00	900,000,000	450,000,000
Total BPPF11 SPOT										0.00	900,000,000	450,000,000
Total For BPPF11										0.00	900,000,000	450,000,000
BPPF1 On 09/10/2023 Spot Bond					0.00000	102.35376				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1(On 23/07/2020 Spot Bond					0.00000	101.36853				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1(On 19/11/2020 Spot Bond					0.00000	100.91091				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF1(On 19/11/2022 Spot Bond					0.00000	100.94259				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF2(On 19/11/2024 Spot Bond					0.00000	100.93702				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF2(On 26/02/2023 Spot Bond					0.00000	100.78323				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BS2A1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	99.98018				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	99.98025				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	101.22203				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			8.38500	103.30077	8.38500	103.27725				0.00	0	0
Total CBL22 SPOT										0.00	0	0
Total For CBL22										0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.21158				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			8.47000	107.05591	8.47000	107.03151				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	101.29527				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	100.90664				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	101.16376			0.00	60,000,000	230,000,000
Total CBL29 SPOT									0.00	60,000,000	230,000,000
Total For CBL29									0.00	60,000,000	230,000,000
CCT01 On 23/06/2023 Spot Bond			10.87000	107.76221	10.87000	107.73106			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			12.22000	101.37564	12.22000	101.34279		7,332,000,000,000.00	0.00	600,000,000	300,000,000
Total CCT02 SPOT								7,332,000,000,000.00	0.00	600,000,000	300,000,000
Total For CCT02								7,332,000,000,000.00	0.00	600,000,000	300,000,000
CCT03 On 15/03/2025 Spot Bond			12.01000	97.24183	12.01000	97.21102			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			13.02000	88.73640	13.02000	88.70566			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	104.17550	10.00000	104.14830			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	102.85609			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	102.41580			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	101.96329			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	101.93730			0.00	800,000,000	400,000,000
Total CGR32 SPOT									0.00	800,000,000	400,000,000
Total For CGR32									0.00	800,000,000	400,000,000
CGR33 On 22/09/2020 Spot Bond					0.00000	100.03181			0.00	400,000,000	200,000,000
Total CGR33 SPOT									0.00	400,000,000	200,000,000
Total For CGR33									0.00	400,000,000	200,000,000
CGR38 On 13/02/2021 Spot Bond					0.00000	101.34689			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.02439				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	101.68337				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	101.41539				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	99.72635				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	101.64159				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	100.94422				0.00	0	0
Total CGR46 SPOT										0.00	0	0
Total For CGR46										0.00	0	0
CGR47 On 28/02/2025 Spot Bond					0.00000	100.98388				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

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	102.32984				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	154.65715	3.14000	154.55378				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.91000	4.91000	4.91000	150.13507				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	104.17600	10.00000	104.14800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	104.17600	10.00000	104.14800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	104.17600	10.00000	104.14800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	18.00000				0.00	5,565,000,000	11,130,000,000
Total CLN313 SPOT										0.00	5,565,000,000	11,130,000,000
Total For CLN313										0.00	5,565,000,000	11,130,000,000
CLN314 On 14/11/2022 Spot Bond			10.66000	100.97506	10.66000	100.94625				0.00	0	18,286,666,800
Total CLN314 SPOT										0.00	0	18,286,666,800
Total For CLN314										0.00	0	18,286,666,800
CLN315 On 20/03/2023 Spot Bond			11.18000	97.42432	11.18000	97.39551				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	100.13758				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	101.15731				0.00	0	5,000,000,000
Total CLN318 SPOT										0.00	0	5,000,000,000
Total For CLN318										0.00	0	5,000,000,000
CLN341 On 20/12/2023 Spot Bond					0.00000	99.51993				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN367 On 20/03/2024 Spot Bond			9.84000	102.48897	9.84000	102.46222				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	101.47838				0.00	0	500,000,000
Total CLN364 SPOT										0.00	0	500,000,000
Total For CLN364										0.00	0	500,000,000
CLN365 On 20/03/2024 Spot Bond			11.98000	103.33457	11.98000	103.30190				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	101.53138				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	101.55114				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	107.29143				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			8.66500	101.30369	8.66500	101.28034				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	98.83829	10.98000	98.80957				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN382 On 20/09/2024 Spot Bond			11.00000	100.20390	11.00000	100.17474				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN384 On 20/03/2021 Spot Bond					0.00000	99.01736				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.77000	101.12551	11.77000	101.09409				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN384 On 20/09/2024 Spot Bond					0.00000	100.14940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN385 On 20/03/2021 Spot Bond					0.00000	100.11923				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN386 On 26/01/2021 Spot Bond					0.00000	101.63911				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN387 On 20/09/2022 Spot Bond					0.00000	100.12016				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/06/2020 Spot Bond					0.00000	100.21729				0.00	100,000,000	50,000,000
Total CLN397 SPOT										0.00	100,000,000	50,000,000
Total For CLN397										0.00	100,000,000	50,000,000
CLN397 On 14/11/2022 Spot Bond					0.00000	101.12187				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.11633				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	100.12005				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	92.58521				0.00	1,118,142,800	559,071,400
Total CLN406 SPOT										0.00	1,118,142,800	559,071,400
Total For CLN406										0.00	1,118,142,800	559,071,400
CLN406 On 20/06/2020 Spot Bond					0.00000	100.12085				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	99.81464				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	99.81959				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	100.27891				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411: On 18/07/2020 Spot Bond					0.00000	102.15207				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412: On 20/09/2020 Spot Bond					0.00000	100.47575				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN413: On 20/09/2020 Spot Bond					0.00000	100.14166				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN415: On 18/07/2020 Spot Bond					0.00000	102.01976				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN416: On 23/09/2020 Spot Bond					0.00000	100.02759				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418: On 20/12/2020 Spot Bond					0.00000	100.14967				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419: On 20/12/2020 Spot Bond					0.00000	100.61341				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420: On 26/01/2021 Spot Bond					0.00000	102.02961				0.00	1,200,000,000	600,000,000
Total CLN421 SPOT										0.00	1,200,000,000	600,000,000
Total For CLN421										0.00	1,200,000,000	600,000,000
CLN421: On 20/12/2020 Spot Bond					0.00000	107.39700				0.00	140,000,000	70,000,000
Total CLN422 SPOT										0.00	140,000,000	70,000,000
Total For CLN422										0.00	140,000,000	70,000,000
CLN422: On 20/12/2020 Spot Bond					0.00000	106.61000				0.00	140,000,000	70,000,000
Total CLN423 SPOT										0.00	140,000,000	70,000,000
Total For CLN423										0.00	140,000,000	70,000,000
CLN423: On 20/12/2020 Spot Bond					0.00000	107.70100				0.00	140,000,000	70,000,000
Total CLN424 SPOT										0.00	140,000,000	70,000,000
Total For CLN424										0.00	140,000,000	70,000,000
CLN424: On 20/12/2020 Spot Bond					0.00000	100.85531				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	105.85000				0.00	560,000,000	280,000,000
Total CLN426 SPOT										0.00	560,000,000	280,000,000
Total For CLN426										0.00	560,000,000	280,000,000
CLN426 On 20/12/2020 Spot Bond					0.00000	100.18304				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 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
CLN430 On 20/12/2020 Spot Bond					0.00000	108.13800				0.00	1,000,000,000	500,000,000
Total CLN431 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN431										0.00	1,000,000,000	500,000,000
CLN431 On 20/12/2020 Spot Bond					0.00000	108.72100				0.00	1,000,000,000	500,000,000
Total CLN432 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN432										0.00	1,000,000,000	500,000,000
CLN432 On 20/12/2020 Spot Bond					0.00000	109.00700				0.00	1,000,000,000	500,000,000
Total CLN433 SPOT										0.00	1,000,000,000	500,000,000
Total For CLN433										0.00	1,000,000,000	500,000,000
CLN433 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
CLN434 On 20/12/2020 Spot Bond					0.00000	100.13450				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.12730				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN437 On 03/02/2021 Spot Bond					0.00000	101.81508				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN439 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
CLN440 On 24/05/2021 Spot Bond			8.56500	106.84619	8.56500	106.82157				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN452 On 31/01/2022 Spot Bond			4.91000	156.94192	4.91000	156.90764				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			8.70000	108.81979	8.70000	108.78508				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			8.94000	107.67981	8.94000	107.64478				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	100.15497				0.00	240,000,000	120,000,000
Total CLN456 SPOT										0.00	240,000,000	120,000,000
Total For CLN456										0.00	240,000,000	120,000,000
CLN457 On 17/11/2021 Spot Bond					0.00000	101.06517				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	101.37084				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	101.67950				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	103.34763				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			9.83500	103.24181	9.83500	103.21458				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN463 On 13/03/2022 Spot Bond			9.27000	101.73770	9.27000	101.71264				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2022 Spot Bond					0.00000	100.40051				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 27/03/2020 Spot Bond					0.00000	99.98179				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	99.92363				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	100.75283				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN469 On 19/11/2022 Spot Bond					0.00000	101.09985				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN472 On 23/06/2021 Spot Bond					0.00000	100.73056				0.00	1,600,000,000	800,000,000
Total CLN475 SPOT										0.00	1,600,000,000	800,000,000
Total For CLN475										0.00	1,600,000,000	800,000,000
CLN475 On 20/09/2020 Spot Bond					0.00000	100.13607				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN476 On 29/11/2021 Spot Bond			100.00000	35.56190	100.00000	35.48276				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN477 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN480 On 20/05/2021 Spot Bond					0.00000	101.02536				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN482 On 20/05/2021 Spot Bond					0.00000	102.11852				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN483 On 02/12/2021 Spot Bond					0.00000	101.85622				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN484 On 02/12/2021 Spot Bond			8.76500	104.41034	8.76500	104.38586				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN485 On 20/06/2022 Spot Bond					0.00000	100.53326				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN486 On 23/06/2021 Spot Bond			12.27000	104.18897	12.27000	104.44856				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN487 On 28/07/2022 Spot Bond			9.07000	101.62613	9.07000	101.60137				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN488 On 28/03/2020 Spot Bond					0.00000	99.92848				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN489 On 28/03/2022 Spot Bond					0.00000	100.75381				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN490 On 20/06/2022 Spot Bond					0.00000	100.13616				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 29/08/2020 Spot Bond					0.00000	100.77500				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			9.47000	102.75022	9.47000	102.72439				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	102.81726				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 08/06/2022 Spot Bond					0.00000	102.54520				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN498 On 20/05/2021 Spot Bond					0.00000	100.98207				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	101.83883				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	101.89871				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	101.96835				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	101.96835				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	101.48744				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	100.50014				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	101.86874				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	94.08477				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	100.31746	9.96000	100.29096				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	104.05652	10.01000	104.02876				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	100.91036				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	102.28012	9.60000	103.09257				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	100.50047				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	100.38038				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN521 On 27/02/2023 Spot Bond					0.00000	100.80591				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN522 On 13/05/2021 Spot Bond					0.00000	101.12065				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN523 On 09/09/2022 Spot Bond			9.20000	100.44093	9.20000	100.41638				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN524 On 24/04/2021 Spot Bond					0.00000	101.49590				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN525 On 26/04/2023 Spot Bond					0.00000	102.17686				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN526 On 21/02/2024 Spot Bond					0.00000	102.82218				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN527 On 25/11/2022 Spot Bond					0.00000	102.29920				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN528 On 29/11/2021 Spot Bond					0.00000	102.45237				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN529 On 12/03/2021 Spot Bond					0.00000	100.48672				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN530 On 12/03/2023 Spot Bond					0.00000	100.50047				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN531 On 20/06/2023 Spot Bond					0.00000	102.11504				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	100.12830				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	101.67872				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN534 On 18/07/2025 Spot Bond			12.70000	12.70000	12.70000	93.01166				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	99.87709				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN536 On 25/10/2023 Spot Bond					0.00000	101.47098				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN537 On 16/08/2023 Spot Bond					0.00000	101.09103				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN538 On 20/12/2023 Spot Bond					0.00000	100.16750				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN539 On 17/01/2024 Spot Bond					0.00000	101.90989				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	88.02900				0.00	1,020,000,000	340,000,000
Total CLN541 SPOT										0.00	1,020,000,000	340,000,000
Total For CLN541										0.00	1,020,000,000	340,000,000
CLN541 On 30/05/2022 Spot Bond					0.00000	100.81039				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN542 On 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
CLN543 On 20/12/2023 Spot Bond					0.00000	101.72140				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN544 On 17/01/2024 Spot Bond					0.00000	101.88171				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			12.17000	91.56470	12.17000	91.53499				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			12.22000	92.06895	12.22000	92.03896				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			12.31000	95.22001	12.31000	95.18877				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			6.73000	6.73000	6.73000	118.68670				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN549 On 18/04/2028 Spot Bond					0.00000	242.23136				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			6.73000	6.73000	6.73000	118.68670				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN550 On 20/12/2023 Spot Bond					0.00000	56.56500				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN552 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
CLN553 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
CLN554 On 20/12/2020 Spot Bond					0.00000	101.03731				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	101.06942				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	101.13545				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	100.90150				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	102.05074				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	134.27300				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	101.18591				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	102.47864	10.16000	103.74393				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			12.17000	92.79258	12.17000	95.71674				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	101.19024				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	100.90837				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	103.51694				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN566 On 04/06/2023 Spot Bond					0.00000	100.70206				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN567 On 11/02/2024 Spot Bond					0.00000	101.14417				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN568 On 13/05/2021 Spot Bond					0.00000	101.20242				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN57(On 13/05/2021 Spot Bond					0.00000	101.88090				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN57(On 12/11/2025 Spot Bond			12.40000	91.19577	12.40000	94.07101				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN57(On 12/11/2025 Spot Bond					0.00000	101.17042				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN57(On 13/05/2021 Spot Bond					0.00000	101.65109				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN57(On 11/02/2024 Spot Bond					0.00000	101.14774				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN57(On 15/03/2024 Spot Bond					0.00000	100.40969				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN57(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
CLN57(On 20/06/2024 Spot Bond					0.00000	100.13785				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN57(On 18/04/2026 Spot Bond					0.00000	101.63357				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN57(On 02/04/2024 Spot Bond					0.00000	99.85637				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN58(On 10/10/2024 Spot Bond					0.00000	102.25778				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN58(On 10/05/2024 Spot Bond					0.00000	101.18557				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond					0.00000	100.78501				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	100.44097				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	101.53485				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	100.77406				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	101.07185				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	100.56248				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	100.39514				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	100.36745				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	100.43755				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	102.42366				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			6.92000	110.45165	6.92000	117.68800				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	100.89316				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 07/12/2025 Spot Bond					0.00000	100.59896				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN594 On 27/06/2022 Spot Bond					0.00000	99.98113				0.00	0	163,000,000
Total CLN595 SPOT										0.00	0	163,000,000
Total For CLN595										0.00	0	163,000,000
CLN595 On 24/11/2024 Spot Bond					0.00000	100.89316				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	103.71738				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond					0.00000	102.05402				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	100.54019				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.36745				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.36745				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN601 On 04/06/2023 Spot Bond					0.00000	100.68204				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	101.18266				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN603 On 05/08/2024 Spot Bond					0.00000	101.21915				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN604 On 12/08/2022 Spot Bond					0.00000	101.10070				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN605 On 14/04/2026 Spot Bond					0.00000	102.08288				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN606 On 17/01/2024 Spot Bond					0.00000	101.74077				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN607 On 22/08/2024 Spot Bond					0.00000	100.87833				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN608 On 30/04/2023 Spot Bond			9.32000	103.77807	9.32000	103.75225				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN609 On 02/03/2028 Spot Bond					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	101.50560				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN610 On 14/04/2026 Spot Bond					0.00000	102.07307				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN611 On 07/03/2025 Spot Bond					0.00000	100.57874				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN612 On 22/08/2022 Spot Bond					0.00000	100.86164				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN613 On 30/11/2021 Spot Bond					0.00000	100.78490				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN614 On 30/09/2020 Spot Bond					0.00000	99.93013				0.00	0	106,000,000
Total CLN615 SPOT										0.00	0	106,000,000
Total For CLN615										0.00	0	106,000,000
CLN615 On 20/12/2029 Spot Bond					0.00000	100.14673				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN617 On 20/12/2024 Spot Bond					0.00000	100.12738				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN618 On 20/12/2022 Spot Bond					0.00000	100.13385				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN619 On 30/11/2021 Spot Bond					0.00000	100.77403				0.00	0	46,000,000
Total CLN619 SPOT										0.00	0	46,000,000
Total For CLN619										0.00	0	46,000,000
CLN620 On 28/10/2024 Spot Bond					0.00000	101.39774				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN621 On 28/10/2022 Spot Bond					0.00000	101.39462				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN622 On 28/04/2021 Spot Bond					0.00000	101.33157				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN623 On 20/12/2024 Spot Bond					0.00000	100.15140				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN624 On 25/01/2023 Spot Bond			9.11000	101.24146	9.11000	101.21669				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN625 On 19/08/2025 Spot Bond					0.00000	101.07890				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN626 On 31/07/2034 Spot Bond					0.00000	101.50928				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			14.73500	69.00580	14.73500	68.97886				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN628 On 20/11/2021 Spot Bond					0.00000	100.92705				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN629 On 19/08/2025 Spot Bond			12.87000	88.11141	12.87000	88.08123				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN630 On 19/08/2025 Spot Bond					0.00000	101.07599				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN631 On 21/05/2021 Spot Bond					0.00000	100.91353				0.00	0	69,000,000
Total CLN632 SPOT										0.00	0	69,000,000
Total For CLN632										0.00	0	69,000,000
CLN632 On 09/10/2034 Spot Bond					0.00000	102.25709				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN633 On 09/05/2022 Spot Bond					0.00000	101.17353				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN634 On 19/08/2025 Spot Bond					0.00000	101.13127				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN635 On 21/11/2024 Spot Bond					0.00000	100.92213				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN636 On 19/08/2025 Spot Bond					0.00000	101.07308				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN637 On 19/02/2021 Spot Bond					0.00000	101.03900				0.00	0	54,000,000
Total CLN638 SPOT										0.00	0	54,000,000
Total For CLN638										0.00	0	54,000,000
CLN638 On 12/08/2022 Spot Bond					0.00000	101.08324				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN639 On 19/08/2025 Spot Bond					0.00000	101.13127				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN640 On 20/12/2024 Spot Bond					0.00000	48.41300				0.00	0	0
Total CLN641 SPOT										0.00	0	0
Total For CLN641										0.00	0	0
CLN641 On 17/10/2023 Spot Bond					0.00000	101.13360				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN643 On 21/11/2024 Spot Bond					0.00000	100.92488				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN644 On 18/12/2024 Spot Bond					0.00000	100.36511				0.00	0	51,000,000
Total CLN645 SPOT										0.00	0	51,000,000
Total For CLN645										0.00	0	51,000,000
CLN645 On 29/01/2022 Spot Bond					0.00000	101.22491				0.00	0	0
Total CLN646 SPOT										0.00	0	0
Total For CLN646										0.00	0	0
CLN646 On 18/12/2024 Spot Bond					0.00000	100.36532				0.00	0	0
Total CLN647 SPOT										0.00	0	0
Total For CLN647										0.00	0	0
CLN647 On 19/08/2025 Spot Bond					0.00000	101.07308				0.00	0	0
Total CLN648 SPOT										0.00	0	0
Total For CLN648										0.00	0	0
CLN648 On 31/05/2026 Spot Bond					0.00000	100.79572				0.00	0	0
Total CLN649 SPOT										0.00	0	0
Total For CLN649										0.00	0	0
CLN649 On 19/08/2025 Spot Bond					0.00000	101.12374				0.00	0	0
Total CLN650 SPOT										0.00	0	0
Total For CLN650										0.00	0	0
CLN650 On 19/11/2022 Spot Bond					0.00000	100.96847				0.00	0	0
Total CLN651 SPOT										0.00	0	0
Total For CLN651										0.00	0	0
CLN651 On 19/08/2025 Spot Bond					0.00000	100.89218				0.00	0	0
Total CLN652 SPOT										0.00	0	0
Total For CLN652										0.00	0	0
CLN652 On 18/02/2021 Spot Bond					0.00000	100.72066				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN653 SPOT										0.00	0	0
Total For CLN653										0.00	0	0
CLN653 On 02/04/2026 Spot Bond					0.00000	100.75078				0.00	0	0
Total CLN654 SPOT										0.00	0	0
Total For CLN654										0.00	0	0
CLN654 On 22/03/2030 Spot Bond					0.00000	100.44101				0.00	0	0
Total CLN655 SPOT										0.00	0	0
Total For CLN655										0.00	0	0
CLN655 On 20/06/2025 Spot Bond					0.00000	100.45224				0.00	0	0
Total CLN656 SPOT										0.00	0	0
Total For CLN656										0.00	0	0
CLN656 On 13/10/2026 Spot Bond					0.00000	100.34494				0.00	0	0
Total CLN657 SPOT										0.00	0	0
Total For CLN657										0.00	0	0
CLN657 On 20/06/2025 Spot Bond					0.00000	100.40280				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			11.47500	86.21732	11.47500	86.19104				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.12165				0.00	0	0
Total CLNF15 SPOT										0.00	0	0
Total For CLNF15										0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.05755				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			10.87000	107.25055	10.87000	107.21955				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			8.75500	101.99435	8.75500	101.97059				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			12.52000	98.44296	12.52000	98.41031				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			9.25000	106.18234	9.25000	106.15611				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.90500	97.79835	9.90500	97.77252				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			13.73000	82.96551	13.73000	82.93542				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			13.82000	81.89290	13.82000	81.86300				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			11.94000	11.94000	11.94000	98.99878				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	100.38134				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	100.65667				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.01808				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	100.20326				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	100.96822				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	100.36370				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	100.52619				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	100.05915				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	99.98106				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	100.52620				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	101.35560				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	101.54193				0.00	0	0
Total DENG99 SPOT										0.00	0	0
Total For DENG99										0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL01: On 20/12/2021 Spot Bond					0.00000	100.24733				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	100.91391				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.52565			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY02I 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			12.14000	12.14000	12.14000	97.74546			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY03I 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	101.17333			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DSY05I 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
DSY06I 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			8.62000	102.91139	8.62000	102.88767			0.00	0	200,000,000
Total DV2021 SPOT									0.00	0	200,000,000
Total For DV2021									0.00	0	200,000,000
DV23 On 27/02/2023 Spot Bond			8.86000	103.66014	8.86000	103.63545		31,315,655,824,000.00	3,534,498,400	1,772,111,700	
Total DV23 SPOT								11,315,655,824,000.00	3,534,498,400	1,772,111,700	
Total For DV23								11,315,655,824,000.00	3,534,498,400	1,772,111,700	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.09596	100.00000	19.05346		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	19.09596	100.00000	19.05346		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			8.94000	103.41642	8.94000	103.39158		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DV24/R On 18/02/2024 Spot Bond			9.69000	100.99274	9.69000	100.96649				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	100.99274	9.69000	100.96649				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			14.35000	80.04148	14.35000	80.01102				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	101.03395	10.10000	101.00660				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.03395	10.10000	101.00660				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	100.38594				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	99.93279				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	100.76523				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	101.54690				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	100.78016				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	100.29843				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	101.30137				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22I On 24/10/2022 Spot Bond					0.00000	101.78055				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	102.85746				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	100.21643				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	100.52357				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	100.99888				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.73052				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2L On 31/05/2024 Spot Bond					0.00000	100.76314				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
DVFB2L On 31/05/2026 Spot Bond					0.00000	101.25222				0.00	0	25,000,000,000
Total DVFB26 SPOT										0.00	0	25,000,000,000
Total For DVFB26										0.00	0	25,000,000,000
DVFB2L On 31/01/2023 Spot Bond					0.00000	101.28077				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2L On 31/01/2025 Spot Bond					0.00000	101.30316				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB2L On 31/01/2027 Spot Bond					0.00000	101.32404				0.00	0	0
Total DVFB29 SPOT										0.00	0	0
Total For DVFB29										0.00	0	0
E170/R On 01/08/2020 Spot Bond			100.00000	79.19462	100.00000	79.03398				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			6.72000	104.31101	6.72000	104.29225				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			7.35000	109.77710	7.35000	109.75533				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			8.47500	102.60157	8.47500	102.57843				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			9.38000	102.19572	9.38000	102.17026				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			6.91000	84.42476	6.91000	84.40199				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			6.70000	71.31847	6.70000	71.29948				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	128.23188	2.25000	128.21308				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			6.39000	114.77482	6.39000	114.74523				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			6.33000	100.01711	6.33000	99.99147				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			6.24000	97.45438	6.24000	97.42964				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			6.57000	86.74429	6.57000	86.72158				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			6.67000	73.48611	6.67000	73.46661				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/12 On 31/01/2036 Spot Bond			2.25000	128.23188	2.25000	128.21308				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	100.57992				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	98.98117				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					0.00000	100.00000				0.00	0	0
Total ELN005 SPOT										0.00	0	0
Total For ELN005										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			8.59500	102.31651	8.59500	102.29310				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			8.22000	102.71302	8.22000	102.69054				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			12.82000	95.31775	12.82000	95.28522				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			14.15000	14.15000	14.15000	89.07696				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			14.20000	14.20000	14.20000	94.02411				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			12.97000	12.97000	12.97000	96.77517				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			12.82000	12.82000	12.82000	95.75832				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			14.54500	14.54500	14.54500	76.86422				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	101.36344				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	101.36870				0.00	580,000,000	290,000,000
Total ENX01S SPOT										0.00	580,000,000	290,000,000
Total For ENX01S										0.00	580,000,000	290,000,000
ENX02 On 10/09/2022 Spot Bond					0.00000	100.58255				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/05/2020 Spot Bond					0.00000	100.68553				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	101.37340				0.00	600,000,000	300,000,000
Total ENX05 SPOT										0.00	600,000,000	300,000,000
Total For ENX05										0.00	600,000,000	300,000,000
ENX06 On 12/06/2020 Spot Bond					0.00000	100.47998				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.71338				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	100.65701				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	101.58272				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.20574				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	100.69382				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	100.55362				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	100.56045				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	100.46714				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	100.48738				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	101.19336				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.12821				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	100.65620				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	102.01385				0.00	266,666,600	133,333,300
Total EQS06 SPOT										0.00	266,666,600	133,333,300
Total For EQS06										0.00	266,666,600	133,333,300
EQS10 On 28/07/2022 Spot Bond					0.00000	101.46693				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	100.68718				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00L On 03/06/2024 Spot Bond					0.00000	100.69639				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00L On 16/04/2025 Spot Bond					0.00000	101.69964				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT02L On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total EQT02U SPOT									0.00	0	0
Total For EQT02U									0.00	0	0
ERS3B On 17/05/2022 Spot Bond					0.00000	101.01399			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	100.98826			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	101.05507			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	100.99340			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	104.17600	10.00000	104.14800			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	101.23214			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	100.98826			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	101.01907			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	100.98009			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	100.96772			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			8.76000	104.72858	8.76000	104.70391		1,055,886,600,000.00	120,535,000	1,867,508,300	
Total ES23 SPOT								1,055,886,600,000.00	120,535,000	1,867,508,300	
Total For ES23								1,055,886,600,000.00	120,535,000	1,867,508,300	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.67597	10.00000	101.64872		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ES23/R2023 SPOT									0.00	0	0
Total For ES23/R2023									0.00	0	0
ES26 On 02/04/2026 Spot Bond			12.11000	82.03786	12.11000	82.01151			89,507,274,570,000.00	7,391,187,000	9,230,544,700
Total ES26 SPOT									19,507,274,570,000.00	7,391,187,000	9,230,544,700
Total For ES26									19,507,274,570,000.00	7,391,187,000	9,230,544,700
ES26/R On 02/04/2026 Spot Bond			7.85000	99.87385	7.85000	99.85284			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			14.09000	60.94109	14.16500	60.61110			170,244,873,842,000.00	12,082,673,800	6,583,812,300
Total ES33 SPOT									170,244,873,842,000.00	12,082,673,800	6,583,812,300
Total For ES33									170,244,873,842,000.00	12,082,673,800	6,583,812,300
ES33/R On 15/09/2033 Spot Bond			7.50000	100.24038	7.50000	100.22033			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			14.47500	64.16498	14.47500	64.14048			137,808,313,995,000.00	9,520,436,200	3,238,207,800
Total ES42 SPOT									137,808,313,995,000.00	9,520,436,200	3,238,207,800
Total For ES42									137,808,313,995,000.00	9,520,436,200	3,238,207,800
ES42/R On 25/04/2042 Spot Bond			8.50000	103.56465	8.50000	103.54110			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	101.59611			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.46216			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	100.47041			0.00	0	0
Total EXX05 SPOT									0.00	0	0
Total For EXX05									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.12171			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.26226	100.00000	12.23189				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	19.89729	100.00000	19.84802				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.09788				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	101.19466				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	100.94410				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	100.99652				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.02218				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.41147				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	100.66867				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC35 On 11/02/2021 Spot Bond					0.00000	101.07283				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	103.54181				0.00	0	0
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNTI10 On 29/05/2020 Spot Bond					0.00000	102.51425				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	102.05302				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			8.82000	8.82000	8.82000	104.41835				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	102.88212				0.00	9,578,000,000	4,789,000,000
Total FRB16 SPOT										0.00	9,578,000,000	4,789,000,000
Total For FRB16										0.00	9,578,000,000	4,789,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	105.88516				0.00	0	500,000,000
Total FRB17 SPOT										0.00	0	500,000,000
Total For FRB17										0.00	0	500,000,000
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	105.04626				0.00	100,000,000	50,000,000
Total FRB18 SPOT										0.00	100,000,000	50,000,000
Total For FRB18										0.00	100,000,000	50,000,000
FRB19 On 14/04/2021 Spot Bond			9.97000	107.86366	9.97000	107.83498				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	104.39222				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	104.63616				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	105.89483				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	103.29717				0.00	480,000,000	240,000,000
Total FRB23 SPOT										0.00	480,000,000	240,000,000
Total For FRB23										0.00	480,000,000	240,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	106.55053				0.00	510,000,000	510,000,000
Total FRB24 SPOT										0.00	510,000,000	510,000,000
Total For FRB24										0.00	510,000,000	510,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	99.85282				0.00	276,000,000	3,888,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB25 SPOT									0.00	276,000,000	3,888,000,000
Total For FRB25									0.00	276,000,000	3,888,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.79966			0.00	0	14,900,000
Total FRB26 SPOT									0.00	0	14,900,000
Total For FRB26									0.00	0	14,900,000
FRB27 On 03/06/2026 Spot Bond			12.67000	92.74613	12.67000	92.71500			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			4.31000	158.61212	4.31000	158.58004			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			4.61000	4.61000	4.61000	289.07832		12,544,732,000,000.00	2,721,200,000	1,360,600,000	
Total FRBI23 SPOT								12,544,732,000,000.00	2,721,200,000	1,360,600,000	
Total For FRBI23								12,544,732,000,000.00	2,721,200,000	1,360,600,000	
FRBI25 On 31/01/2025 Spot Bond			6.25000	6.25000	6.25000	121.25309		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			6.25000	155.49693	6.25000	155.45755		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			6.42000	6.42000	6.42000	81.12911		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			6.75000	6.75000	6.75000	168.02972		0.00	0	0	
Total FRBI33 SPOT								0.00	0	0	
Total For FRBI33								0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			7.00000	64.11720	7.00000	64.09969		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			7.00000	64.48930	7.00000	64.47162		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0: On 10/12/2024 Spot Bond			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			7.10000	7.10000	7.10000	116.75079				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	101.06560				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	50.81291				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	104.17600	10.00000	104.14800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20: On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20: On 07/10/2020 Spot Bond					0.00000	103.61075				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21: On 07/05/2020 Spot Bond					0.00000	101.23902				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC21: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC22: On 31/01/2022 Spot Bond			5.02000	156.63817	5.02000	156.60351				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22: On 20/05/2020 Spot Bond					0.00000	100.97265				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			5.88000	154.28948	5.88000	154.25179				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	100.19838				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	105.71482				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	105.93009				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	105.73978				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	103.52348				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	103.48777				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	102.79056				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	105.27805				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25: On 19/10/2020 Spot Bond					0.00000	102.78161				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	101.27909				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC25 On 14/03/2022 Spot Bond					0.00000	100.40849				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	99.98287				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25 On 17/07/2027 Spot Bond					0.00000	103.56948				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25 On 27/03/2020 Spot Bond					0.00000	99.98220				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25 On 08/05/2020 Spot Bond					0.00000	101.24267				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	101.80773				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	101.78907				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	101.88195				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	101.90590				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26 On 06/08/2023 Spot Bond					0.00000	103.93152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRC267 SPOT									0.00	0	0
Total For FRC267									0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	101.42912			0.00	0	0
Total FRC271 SPOT									0.00	0	0
Total For FRC271									0.00	0	0
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.45064			0.00	0	0
Total FRC272 SPOT									0.00	0	0
Total For FRC272									0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	103.91208	9.80000	103.88477			0.00	0	0
Total FRC274 SPOT									0.00	0	0
Total For FRC274									0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.48859			0.00	0	0
Total FRC275 SPOT									0.00	0	0
Total For FRC275									0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.48934			0.00	0	0
Total FRC276 SPOT									0.00	0	0
Total For FRC276									0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	100.66446			0.00	0	0
Total FRC277 SPOT									0.00	0	0
Total For FRC277									0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	99.98319			0.00	0	0
Total FRC278 SPOT									0.00	0	0
Total For FRC278									0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	100.92675			0.00	0	0
Total FRC279 SPOT									0.00	0	0
Total For FRC279									0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	100.13067			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	106.15647			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	102.27054			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	101.38205			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond					0.00000	100.19184				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.34653				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286 On 20/12/2022 Spot Bond					0.00000	100.11729				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289 On 20/06/2022 Spot Bond					0.00000	101.25255				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC290 On 26/01/2021 Spot Bond					0.00000	101.63911				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.17768				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC292 On 18/04/2021 Spot Bond					0.00000	101.50332				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond					0.00000	101.48533				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	101.09980				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	101.11089				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	100.89499				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	100.14666				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC30(On 25/04/2023 Spot Bond					0.00000	102.67420				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30(On 30/11/2020 Spot Bond					0.00000	100.91024				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30(On 11/11/2024 Spot Bond					0.00000	101.28464				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30(On 31/05/2024 Spot Bond					0.00000	100.88358				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30(On 28/12/2020 Spot Bond					0.00000	99.93174				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC30(On 06/11/2023 Spot Bond					0.00000	101.39982				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC30(On 27/02/2023 Spot Bond					0.00000	100.77369				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC30(On 12/08/2020 Spot Bond					0.00000	101.02502				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC30(On 31/05/2024 Spot Bond					0.00000	101.11160				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC30(On 20/06/2024 Spot Bond					0.00000	100.11535				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC31(On 20/12/2024 Spot Bond					0.00000	100.12866				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC31(On 23/02/2021 Spot Bond					0.00000	99.88000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311: On 23/02/2021 Spot Bond					0.00000	99.02000				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	100.13865				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	104.75000				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	94.00809				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	100.41968				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	101.41754				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	97.49062				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	100.13857				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC319: On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC320: On 24/10/2020 Spot Bond					0.00000	101.53801				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC321: On 20/12/2024 Spot Bond					0.00000	100.15906				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC322: On 20/12/2024 Spot Bond					0.00000	100.14116				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC323 On 20/06/2026 Spot Bond					0.00000	100.12968				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC324 On 02/04/2024 Spot Bond					0.00000	101.96204				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC325 On 20/12/2022 Spot Bond					0.00000	100.13866				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC326 On 30/09/2022 Spot Bond					0.00000	99.92969				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC327 On 27/12/2022 Spot Bond					0.00000	100.78934				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC328 On 06/11/2023 Spot Bond					0.00000	101.27535				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC329 On 15/10/2022 Spot Bond					0.00000	101.07062				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC330 On 02/02/2021 Spot Bond					0.00000	100.74054				0.00	0	0
Total FRC331 SPOT										0.00	0	0
Total For FRC331										0.00	0	0
FRC331 On 02/02/2021 Spot Bond					0.00000	100.74054				0.00	0	0
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC332 On 14/05/2024 Spot Bond					0.00000	100.81628				0.00	0	0
Total FRC333 SPOT										0.00	0	0
Total For FRC333										0.00	0	0
FRC333 On 05/03/2021 Spot Bond					0.00000	100.61403				0.00	0	0
Total FRC334 SPOT										0.00	0	0
Total For FRC334										0.00	0	0
FRC334 On 31/05/2024 Spot Bond					0.00000	100.53618				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC335 SPOT										0.00	0	0
Total For FRC335										0.00	0	0
FRC335 On 13/09/2021 Spot Bond					0.00000	100.29647				0.00	0	0
Total FRC336 SPOT										0.00	0	0
Total For FRC336										0.00	0	0
FRC336 On 25/04/2023 Spot Bond					0.00000	100.09254				0.00	0	0
Total FRC337 SPOT										0.00	0	0
Total For FRC337										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.66000	5.66000	5.66000	154.84903				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			5.60000	5.60000	5.60000	155.01242				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			5.58000	5.58000	5.58000	155.06695				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD17U 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
FRD19U 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
FRD20U 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
FRD23U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24U 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
FRD25U 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
FRD26U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD36U SPOT										0.00	0	0
Total For FRD36U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			7.30000	69.01049	7.30000	68.99124				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			6.60000	80.76812	6.60000	80.74684				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.31736				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	100.31435				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.80668				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.46716			0.00	600,000,000	600,000,000
Total FRJ22 SPOT									0.00	600,000,000	600,000,000
Total For FRJ22									0.00	600,000,000	600,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.69985			0.00	0	1,900,000,000
Total FRJ23 SPOT									0.00	0	1,900,000,000
Total For FRJ23									0.00	0	1,900,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.79332			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	102.52499			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	101.68639			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	103.53914			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	101.32398			0.00	0	0
Total FRJ29 SPOT									0.00	0	0
Total For FRJ29									0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS10 On 15/01/2024 Spot Bond			6.18800	6.18800	6.18800	107.83746			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			6.52000	6.52000	6.52000	81.58668			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	101.68747			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	101.42166				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS104 On 31/01/2038 Spot Bond			6.66000	80.14529	6.66000	80.12404				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			6.60000	170.60086	6.60000	170.55607				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS109 On 31/01/2038 Spot Bond			6.80000	78.71522	6.80000	78.69406				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS110 On 07/12/2033 Spot Bond			6.63000	6.63000	6.63000	170.04701				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS112 On 31/01/2025 Spot Bond			6.65000	119.14163	6.65000	119.11008				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	119.37958	3.70500	119.35738				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			6.80000	78.71522	6.80000	78.69406				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS119 On 07/12/2033 Spot Bond			6.75000	168.07449	6.75000	168.02972				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			6.80000	167.24283	6.80000	167.19805				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			6.18000	151.71417	6.18000	121.63264				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			6.83000	166.74630	6.83000	166.70152				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			6.80000	78.71522	6.80000	78.69406				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS125 On 31/03/2028 Spot Bond			6.90000	148.65919	6.90000	148.61896				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			7.55000	71.57807	7.55000	71.55740				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			6.79000	149.79171	6.79000	149.75163				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			6.85000	149.17275	6.85000	149.13259				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			7.34000	158.58309	7.34000	158.53837				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			7.48000	72.20858	7.48000	72.18785				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			6.80000	6.80000	6.80000	78.69406				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			6.80000	78.71522	6.80000	78.69406				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			6.66000	151.14294	6.66000	151.10303				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			7.11000	162.20054	7.11000	162.15579				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			6.79000	149.79171	6.79000	149.75163				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			6.79000	149.79171	6.79000	149.75163				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			7.08000	146.82708	7.08000	146.78667				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			6.95000	117.56329	6.95000	117.53124				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			4.72000	157.46834	4.72000	157.43476				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS148 On 31/03/2028 Spot Bond			7.14000	146.22216	7.14000	146.18168				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			7.18000	145.82046	7.18000	145.77993				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/01/2025 Spot Bond			6.92000	117.72005	6.92000	117.68803				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			6.60000	151.77130	6.60000	151.73145				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS153 On 31/03/2028 Spot Bond			7.19000	7.19000	7.19000	145.67971				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS154 On 20/06/2022 Spot Bond					0.00000	17.43984				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS155 On 06/06/2023 Spot Bond					0.00000	19.85965				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS15L On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS16C On 06/06/2024 Spot Bond					0.00000	23.78861				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16V On 06/06/2025 Spot Bond					0.00000	27.64304				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16Z On 20/06/2022 Spot Bond					0.00000	15.56943				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS163 On 06/06/2023 Spot Bond					0.00000	17.40143				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS164 On 06/06/2024 Spot Bond					0.00000	20.95338				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS165 On 06/06/2025 Spot Bond					0.00000	24.22221				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	13.63888				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	13.57743				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	12.06154				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17C On 01/08/2022 Spot Bond					0.00000	14.01672				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS17V On 16/10/2022 Spot Bond					0.00000	101.69571				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	101.80068				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	18.31497				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	18.31496				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	23.10827				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	100.36640				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	99.97910				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	95.21451				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	93.03945				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	104.51429				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	110.19946				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	96.78707				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 19/06/2026 Spot Bond					0.00000	26.69136				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	48.67179				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	101.18524				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	101.82013				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	101.28698				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	101.14142				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	100.83882				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 11/09/2020 Spot Bond					0.00000	97.02446				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	94.00809				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	101.79432				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	84.05942				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS208 On 16/11/2020 Spot Bond					0.00000	81.47910				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS209 On 18/11/2024 Spot Bond					0.00000	100.98224				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS210 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS211 On 20/12/2020 Spot Bond					0.00000	88.01305				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS212 On 04/09/2020 Spot Bond					0.00000	159.68477				0.00	0	0
Total FRS212 SPOT										0.00	0	0
Total For FRS212										0.00	0	0
FRS213 On 03/09/2021 Spot Bond					0.00000	93.99087				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0
FRS214 On 04/03/2021 Spot Bond					0.00000	92.29702				0.00	0	0
Total FRS214 SPOT										0.00	0	0
Total For FRS214										0.00	0	0
FRS215 On 20/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS215 SPOT										0.00	0	0
Total For FRS215										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			4.41000	4.41000	4.41000	290.97955				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			4.30000	4.30000	4.30000	292.03174				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			5.02000	5.02000	5.02000	285.22788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS43 SPOT									0.00	0	0
Total For FRS43									0.00	0	0
FRS46 On 31/01/2022 Spot Bond			4.51000	158.05284	4.51000	158.02002			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	101.43071			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			4.21000	158.89271	4.21000	158.86100			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	101.28005			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			6.50000	72.67015	6.50000	72.65119			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			6.12000	53.87648	6.12000	78.14668			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			6.07000	6.07000	6.07000	122.23182			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			6.14000	6.14000	6.14000	121.85014			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			5.21000	5.21000	5.21000	283.46469			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.40000	100.55105	7.40000	104.90088			0.00	0	10,500,000,000
Total FRX20 SPOT									0.00	0	10,500,000,000
Total For FRX20									0.00	0	10,500,000,000
FRX23 On 28/02/2023 Spot Bond			8.90000	8.90000	8.90000	97.64795		97,419,400,000,000.00	10,946,000,000	28,847,000,000	
Total FRX23 SPOT								17,419,400,000,000.00	10,946,000,000	28,847,000,000	
Total For FRX23								17,419,400,000,000.00	10,946,000,000	28,847,000,000	
FRX24 On 10/12/2024 Spot Bond			10.93000	102.48882	10.93000	102.45903			0.00	0	14,000,000,000

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 FRX24 SPOT										0.00	0	14,000,000,000
Total For FRX24										0.00	0	14,000,000,000
FRX25 On 26/07/2025 Spot Bond			10.95000	96.85315	10.95000	96.82479				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			10.97000	93.15697	10.97000	97.87148				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			11.06000	96.39871	11.06000	96.37051				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			11.46000	94.59198	11.46000	94.56302				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			12.24000	87.44168	12.24000	87.41315				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			12.40000	83.80316	12.40000	83.77546				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			12.54500	87.49015	12.54500	87.46107				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			13.71500	63.42722	13.71500	63.40423				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.31260				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	101.17122				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	100.91395				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.86381				0.00	0	0
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	100.89031				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	100.90637				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	100.91110				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	102.17491				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	101.40675				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	101.27789				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	102.85952				0.00	1,840,000,000	920,000,000
Total GH5A11 SPOT										0.00	1,840,000,000	920,000,000
Total For GH5A11										0.00	1,840,000,000	920,000,000
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.91342				0.00	0	0
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.71064				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	102.80625				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	103.46087				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
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			6.02000	90.77042	6.02000	90.74799				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	102.79135				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.77828				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	100.20203				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	101.72391				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.41464				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	101.71927				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	102.72436				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			8.84500	108.39131	8.84500	108.36568				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.26100				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	100.87601				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			12.62000	91.07585	12.62000	91.04540				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	101.65947				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	102.96660				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.08322				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	100.93023				0.00	0	2,000,000,000
Total GRT25G SPOT										0.00	0	2,000,000,000
Total For GRT25G										0.00	0	2,000,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	101.79800				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	100.08348				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	100.51845				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	100.52693				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	100.94318				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	100.75122				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	101.51323				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	101.73851				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	101.90329				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	100.52366				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	99.90806				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	101.32803				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	100.90161				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	101.10869				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	100.93666				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRT43 On 24/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	60,000,000,000	60,000,000,000	
Total GRT43 SPOT									10,000,000,000,000.00	60,000,000,000	60,000,000,000	
Total For GRT43									10,000,000,000,000.00	60,000,000,000	60,000,000,000	
GRT44 On 24/03/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total GRT44 SPOT									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
Total For GRT44									10,000,000,000,000.00	40,000,000,000	40,000,000,000	
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	100.70853				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	99.92567				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.67430				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	101.78708				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	101.80906				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	100.06040				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	99.92298				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	100.54282				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.74070				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	100.56989				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	104.17600	10.00000	104.14800				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	99.90306				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	99.90764				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	99.90905				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			7.83000	102.11488	7.83000	102.09355				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	77.96207	100.00000	77.80361				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			4.92000	286.22358	4.92000	286.16121				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			5.11000	5.11000	5.11000	285.25183				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			6.63000	62.53978	6.63000	76.90249				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			14.19500	71.42396	14.19500	71.39706				0.00	0	13,250,000,000
Total HWAY34 SPOT										0.00	0	13,250,000,000
Total For HWAY34										0.00	0	13,250,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.47990	100.00000	10.45658				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			14.17500	70.89271	14.17500	70.86605				0.00	0	2,620,000,000
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	10.47945	100.00000	10.45613				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	101.93860				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	101.66428				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	100.75488				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	104.17600	10.00000	104.14800				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			5.80000	123.74684	5.50000	125.39117			725,689,684,920,000.00	469,946,497,400	399,851,600,000	
Total I2025 SPOT									725,689,684,920,000.00	469,946,497,400	399,851,600,000	
Total For I2025									725,689,684,920,000.00	469,946,497,400	399,851,600,000	
I2029 On 31/03/2029 Spot Bond			5.55000	86.95213	5.55000	86.93174			817,952,803,980,000.00	147,378,883,600	261,532,800,000	
Total I2029 SPOT									817,952,803,980,000.00	147,378,883,600	261,532,800,000	
Total For I2029									817,952,803,980,000.00	147,378,883,600	261,532,800,000	
I2033 On 28/02/2033 Spot Bond			5.80000	80.93447	5.80000	80.91508			603,788,420,440,000.00	104,101,451,800	64,654,513,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total I2033 SPOT									13,788,420,440,000.00	104,101,451,800	64,654,513,300
Total For I2033									13,788,420,440,000.00	104,101,451,800	64,654,513,300
I2038 On 31/01/2038 Spot Bond			6.15000	85.63698	5.90000	88.47774			572,666,995,290,000.00	93,116,584,600	213,931,936,700
Total I2038 SPOT									2,666,995,290,000.00	93,116,584,600	213,931,936,700
Total For I2038									2,666,995,290,000.00	93,116,584,600	213,931,936,700
I2046 On 31/03/2046 Spot Bond			6.00000	74.82000	6.00000	74.80155			743,787,031,200,000.00	123,964,505,200	151,342,557,100
Total I2046 SPOT									13,787,031,200,000.00	123,964,505,200	151,342,557,100
Total For I2046									13,787,031,200,000.00	123,964,505,200	151,342,557,100
I2050 On 31/12/2050 Spot Bond			6.20000	73.25499	6.00000	75.70651			853,916,099,840,000.00	137,728,403,200	319,814,965,738
Total I2050 SPOT									3,916,099,840,000.00	137,728,403,200	319,814,965,738
Total For I2050									3,916,099,840,000.00	137,728,403,200	319,814,965,738
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB105U SPOT									0.00	0	0
Total For IB105U									0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB107U SPOT									0.00	0	0
Total For IB107U									0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB121U SPOT									0.00	0	0
Total For IB121U									0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB122U SPOT									0.00	0	0
Total For IB122U									0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB125U SPOT									0.00	0	0
Total For IB125U									0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB126U SPOT									0.00	0	0
Total For IB126U									0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IB139U SPOT									0.00	0	0
Total For IB139U									0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	100.83909			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.78500	8.78500	8.78500	103.60510				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	101.15488				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	101.64582				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	101.27836				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.87000	286.69138	4.87000	286.62928				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.44759				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	100.95254				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	100.87634				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	101.17503				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	100.89744				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	100.10561				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	101.42715				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL118 SPOT									0.00	0	0
Total For IBL118									0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	100.97804			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	101.66958			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	101.14615			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	101.03315			0.00	0	0
Total IBL124 SPOT									0.00	0	0
Total For IBL124									0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	99.88184			0.00	0	0
Total IBL127 SPOT									0.00	0	0
Total For IBL127									0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	101.70950			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	100.95367			0.00	1,196,000,000	598,000,000
Total IBL129 SPOT									0.00	1,196,000,000	598,000,000
Total For IBL129									0.00	1,196,000,000	598,000,000
IBL130 On 22/07/2022 Spot Bond					0.00000	101.67174			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	101.10228			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	101.11230			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	100.46967			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	101.56216			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	100.86155				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	100.83230				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	101.57457				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	101.59585				0.00	11,600,000,000	2,900,000,000
Total IBL138 SPOT										0.00	11,600,000,000	2,900,000,000
Total For IBL138										0.00	11,600,000,000	2,900,000,000
IBL140 On 14/02/2021 Spot Bond					0.00000	100.98873				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	100.74884				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	100.89213				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	100.49526				0.00	0	0
Total IBL143 SPOT										0.00	0	0
Total For IBL143										0.00	0	0
IBL145 On 20/03/2026 Spot Bond					0.00000	100.34708				0.00	0	0
Total IBL145 SPOT										0.00	0	0
Total For IBL145										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			4.24000	4.24000	4.24000	158.77665				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	104.17600	10.00000	104.14800				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			8.60500	101.48747	8.60500	101.46425				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			9.43000	103.71597	9.43000	103.68972				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	101.62142				0.00	0	700,000,000
Total IBL65 SPOT										0.00	0	700,000,000
Total For IBL65										0.00	0	700,000,000
IBL67 On 31/01/2022 Spot Bond			4.36000	158.47205	4.36000	158.43979				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	101.25598				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	101.48897				0.00	1,452,551,000	1,452,551,000
Total IBL77 SPOT										0.00	1,452,551,000	1,452,551,000
Total For IBL77										0.00	1,452,551,000	1,452,551,000
IBL78 On 25/11/2022 Spot Bond			9.27000	105.13478	9.27000	105.10861				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	101.82899				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			8.71000	105.32995	8.71000	105.30527				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	49.06535	100.00000	48.95615				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	100.86051				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	101.45991				0.00	86,000,000	43,000,000

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 IBL95 SPOT										0.00	86,000,000	43,000,000
Total For IBL95										0.00	86,000,000	43,000,000
IBL98 On 03/10/2023 Spot Bond					0.00000	101.38526				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	9.99244	100.00000	9.97021				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			8.26000	103.61095	8.26000	103.58804				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			11.82000	95.26548	11.82000	95.23544				0.00	0	882,995,400
Total IDCG06 SPOT										0.00	0	882,995,400
Total For IDCG06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.53400				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			13.05000	94.32562	13.05000	94.06143				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	100.65469				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			12.42000	96.07661	12.42000	96.04499				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	101.71684				0.00	660,000,000	2,230,000,000
Total IDCG12 SPOT										0.00	660,000,000	2,230,000,000
Total For IDCG12										0.00	660,000,000	2,230,000,000
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.08944				0.00	560,000,000	280,000,000
Total IDCG13 SPOT										0.00	560,000,000	280,000,000
Total For IDCG13										0.00	560,000,000	280,000,000
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.05992				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG14 On 12/11/2023 Spot Bond					0.00000	101.73801				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG15 On 12/11/2025 Spot Bond					0.00000	101.90498				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG16 On 08/02/2024 Spot Bond					0.00000	101.14148				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG17 On 12/03/2022 Spot Bond					0.00000	100.47430				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG18 On 12/03/2024 Spot Bond					0.00000	100.82653				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG19 On 18/12/2020 Spot Bond					0.00000	100.34640				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG20 On 18/12/2022 Spot Bond					0.00000	100.35266				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG21 On 18/12/2024 Spot Bond					0.00000	100.39906				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG22 On 29/01/2027 Spot Bond					0.00000	101.41150				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	100.39942				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP10 On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP10 SPOT										0.00	0	0
Total For IDCP10										0.00	0	0
IDCP10 On 05/04/2025 Spot Bond			100.00000	8.24016	100.00000	8.22192				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			11.32000	93.25728	11.32000	93.22923				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			8.52500	104.17937	8.52500	104.15561				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN415U SPOT										0.00	0	0
Total For IN415U										0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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	104.17600	10.00000	104.14800				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.72711				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	101.39053				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	102.19803				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	88.93776				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	101.75089				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	102.87119				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	102.57970				0.00	86,000,000	43,000,000
Total INLV03 SPOT										0.00	86,000,000	43,000,000
Total For INLV03										0.00	86,000,000	43,000,000
INLV04 On 11/02/2021 Spot Bond			9.97000	103.84531	9.97000	103.81757				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	104.54970				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	104.17600	10.00000	104.14800				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	100.67619				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	100.49069				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.38846				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	100.01311				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	100.01392				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	100.01474				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	100.93600				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	100.40311				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	101.24611				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	101.72331				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	101.14904				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	101.16097				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.01825				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	100.38895				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	102.00871				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	100.49110				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	101.19125				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	100.42108	2.75000	100.41354				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			8.75000	131.01306	8.75000	130.97130				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	102.48351				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			9.97000	103.56297	9.97000	103.53529				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	107.61888				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	104.95252				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	100.03443				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			6.46000	6.46000	6.46000	152.69145				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	103.23569				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			10.79000	101.53625	10.79000	101.50695				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	105.02352				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			10.80500	10.80500	10.80500	106.79758				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	101.71114				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			5.16000	156.25270	5.16000	156.21753		26,316,000,000,000.00		5,100,000,000	3,095,500,000	
Total IV045 SPOT								26,316,000,000,000.00		5,100,000,000	3,095,500,000	
Total For IV045								26,316,000,000,000.00		5,100,000,000	3,095,500,000	
IV046 On 21/06/2022 Spot Bond					0.00000	104.12483				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	101.18973				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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			7.45000	143.14195	7.45000	143.10120				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA990 On 09/04/2020 Spot Bond			6.00000	6.00000	6.00000	99.72133				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			6.00000	6.00000	6.00000	99.60703				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			6.00000	6.00000	6.00000	99.49299				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			6.05000	6.05000	6.05000	99.37408				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IVA993 SPOT									0.00	0	0
Total For IVA993									0.00	0	0
IVA994 On 07/05/2020 Spot Bond			6.05000	6.05000	6.05000	99.25963		302,500,000,000,000.00	50,000,000,000	25,000,000,000	
Total IVA994 SPOT								12,500,000,000,000.00	50,000,000,000	25,000,000,000	
Total For IVA994								12,500,000,000,000.00	50,000,000,000	25,000,000,000	
IVA995 On 14/05/2020 Spot Bond			6.05000	6.05000	6.05000	99.14545		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			6.05000	6.05000	6.05000	99.04778		0.00	0	0	
Total IVA996 SPOT								0.00	0	0	
Total For IVA996								0.00	0	0	
IVA997 On 25/05/2020 Spot Bond			6.10000	6.10000	6.10000	98.95809		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			6.10000	6.10000	6.10000	98.79470		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			6.10000	6.10000	6.10000	98.68065		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	104.17600	10.00000	104.14800		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	99.92411		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			13.97000	96.15748	13.97000	96.12181		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	100.00000		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	101.29098		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			9.28500	105.60105	9.28500	105.57486		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	99.91881				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	99.91720				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	99.91827				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	102.08507				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			8.93500	104.33084	8.93500	104.30579				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	100.94687				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	100.41499				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	101.56970				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	96.62121				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	101.45585				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	101.90103				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	100.82219				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	99.43670				0.00	1,260,000,000	630,000,000
Total IVC140 SPOT										0.00	1,260,000,000	630,000,000
Total For IVC140										0.00	1,260,000,000	630,000,000
IVC144 On 03/12/2021 Spot Bond					0.00000	100.69948				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.61829				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	100.67914				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	100.01235				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	101.36580				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	101.28380				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	100.45407				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	101.17164				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	101.48427				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	99.88090				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	99.99998				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	101.79794				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	101.15544				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	100.99338				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	100.39094				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	100.10522				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	100.00923				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	100.64762				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	101.64937				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
IVZ001 On 18/06/2020 Spot Bond			6.10000	6.10000	6.10000	98.56686				0.00	0	0
Total IVZ001 SPOT										0.00	0	0
Total For IVZ001										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 15/03/2020 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	100.13956				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP002 On 29/06/2021 Spot Bond					0.00000	99.91935				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.64000	106.56271	8.64000	106.53809				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	100.88504				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	100.54187				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	100.73395				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	100.94718				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	101.55277				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP015 On 01/11/2024 Spot Bond					0.00000	101.27472				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP016 On 29/04/2022 Spot Bond					0.00000	101.36507				0.00	0	0
Total KAP016 SPOT										0.00	0	0
Total For KAP016										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	102.23857				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	102.37191				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			12.41000	110.72076	12.41000	110.68415				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LB41U SPOT										0.00	0	0
Total For LB41U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.62908				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	102.69986				0.00	136,000,000	68,000,000
Total LBK18 SPOT										0.00	136,000,000	68,000,000
Total For LBK18										0.00	136,000,000	68,000,000
LBK20 On 08/06/2022 Spot Bond			8.97000	105.44542	8.97000	105.42014				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	101.10296				0.00	176,000,000	88,000,000
Total LBK22 SPOT										0.00	176,000,000	88,000,000
Total For LBK22										0.00	176,000,000	88,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	102.40105				0.00	92,000,000	46,000,000
Total LBK23 SPOT										0.00	92,000,000	46,000,000
Total For LBK23										0.00	92,000,000	46,000,000
LBK24 On 10/10/2024 Spot Bond			9.35000	108.15585	9.35000	108.12885				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	100.28853				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	101.83349				0.00	62,000,000	31,000,000
Total LBK27 SPOT										0.00	62,000,000	31,000,000
Total For LBK27										0.00	62,000,000	31,000,000
LBK28 On 15/05/2028 Spot Bond			13.50000	89.59735	13.50000	89.56520				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			9.13000	104.51129	9.13000	104.48581				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	100.10889				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	100.66466				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.17080				0.00	0	0
Total LBK32 SPOT										0.00	0	0
Total For LBK32										0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.16341				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	100.27213				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	100.01704				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	100.01884				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	100.97795				0.00	0	0
Total LBK38 SPOT										0.00	0	0
Total For LBK38										0.00	0	0
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK39U SPOT										0.00	0	0
Total For LBK39U										0.00	0	0
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK40U SPOT										0.00	0	0
Total For LBK40U										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			8.42000	101.31058	8.42000	101.28795				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	102.38762				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			9.32000	101.72027	9.32000	101.69495				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	101.68163				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	103.15833				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	103.97535				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	101.90850				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC14U SPOT										0.00	0	0
Total For LHC14U										0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC15U SPOT										0.00	0	0
Total For LHC15U										0.00	0	0
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC16U SPOT										0.00	0	0
Total For LHC16U										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	101.57364				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	101.40343				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	101.56173				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	100.73701				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	101.71018				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	101.01902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	101.03524				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	100.92050				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	100.93938				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	100.95353				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.63181				0.00	0	0
Total MAQ182 SPOT										0.00	0	0
Total For MAQ182										0.00	0	0
MAQ18 On 14/04/2020 Spot Bond					0.00000	99.42929				0.00	0	0
Total MAQ185 SPOT										0.00	0	0
Total For MAQ185										0.00	0	0
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC28U SPOT										0.00	0	0
Total For MBC28U										0.00	0	0
MBF05 On 27/03/2020 Spot Bond					0.00000	99.98395				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	100.93536				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	101.06433				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	100.96956				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	100.52403				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	100.60806				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	99.98577				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	100.11598				0.00	0	20,000,000,000
Total MBF065 SPOT										0.00	0	20,000,000,000
Total For MBF065										0.00	0	20,000,000,000
MBP03: On 11/04/2020 Spot Bond					0.00000	101.66955				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	100.78263				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	101.23516				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	101.05680				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	100.83071				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	101.65561				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	101.33773				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	101.34735				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	99.98307				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04: On 27/09/2023 Spot Bond					0.00000	99.98280				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	100.79773				0.00	420,000,000	210,000,000
Total MBP046 SPOT										0.00	420,000,000	210,000,000
Total For MBP046										0.00	420,000,000	210,000,000
MBP04: On 26/02/2024 Spot Bond					0.00000	100.77862				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04: On 27/03/2022 Spot Bond					0.00000	99.98309				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	99.98285				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	100.81156				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	100.48281				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	118.22685				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			8.52000	101.68187	8.52000	101.65883				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	101.00803				0.00	874,800,000	437,400,000
Total MMIG03 SPOT										0.00	874,800,000	437,400,000
Total For MMIG03										0.00	874,800,000	437,400,000
MMIG0: On 12/08/2025 Spot Bond			13.88000	13.88000	13.88000	91.74061				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0: On 12/08/2022 Spot Bond			9.40000	104.33904	9.40000	104.31272				0.00	0	1,050,000,000

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 MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.83590				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	100.36214				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	100.54667				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			11.95000	90.67134	11.95000	90.64259				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	118.34521				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	102.10671				0.00	600,000,000	300,000,000
Total MTN06 SPOT										0.00	600,000,000	300,000,000
Total For MTN06										0.00	600,000,000	300,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	103.24374				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	102.19355				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	103.32559				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	104.04237				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	101.22256				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	101.30032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.69509				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	101.12469				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	101.14902				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.76179				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	100.77917				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	100.79935				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	100.56509				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	100.62472				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	101.09107				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.53315				0.00	50,000,000	50,000,000
Total MTNC21 SPOT										0.00	50,000,000	50,000,000
Total For MTNC21										0.00	50,000,000	50,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.88242				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	100.87412				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	100.87413				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.20201				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	100.21289				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	100.12083				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	100.14795				0.00	4,300,000,000	2,150,000,000
Total N6F26 SPOT										0.00	4,300,000,000	2,150,000,000
Total For N6F26										0.00	4,300,000,000	2,150,000,000
N6G26 On 22/03/2021 Spot Bond					0.00000	101.02076				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	100.10858				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	100.13213				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	100.15210				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	100.17041				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			8.91000	101.40615	8.91000	101.38187				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			8.07000	102.66383	8.07000	102.64161				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			9.37000	103.44067	9.37000	103.41465				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			12.85000	91.60239	12.85000	91.57105				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	101.45817				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	101.48277				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	101.32429				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	101.33454				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	101.35539				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBG05G SPOT										0.00	0	0
Total For NBG05G										0.00	0	0
NBK11/On 28/11/2020 Spot Bond			8.48500	103.19757	8.48500	103.17401				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12/On 19/03/2021 Spot Bond			8.57500	100.94011	8.57500	100.91708				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	100.19948	9.38000	100.17452				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			9.17000	102.03914	9.17000	102.01428				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			7.98500	103.85684	7.98500	103.83462				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			8.23500	102.01724	8.23500	101.99463				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			11.08000	95.06213	11.08000	95.03398				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			11.33000	98.30973	11.33000	98.28013				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			8.13000	103.11413	8.13000	103.09150				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			8.76500	104.76070	8.76500	104.73615				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			11.33500	99.02875	11.33500	98.99892				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	100.39902				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			12.38000	93.62336	12.38000	93.59246				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/On 19/11/2022 Spot Bond			8.75000	106.60487	8.75000	106.57979				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			12.14000	97.93023	12.14000	97.89853				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			12.12000	98.04125	12.12000	98.00956				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	101.10855				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			9.07000	9.07000	9.07000	105.06432				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	103.48091				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	21.63351	100.00000	21.58537				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	104.51316				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/On 10/05/2026 Spot Bond			12.43000	98.82098	12.43000	98.78824				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			8.71000	105.17250	8.71000	105.14788				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	101.39615				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29 On 31/07/2026 Spot Bond			11.75000	96.09978	11.75000	96.06964				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30 On 20/02/2024 Spot Bond			8.70500	103.84094	8.70500	103.81664				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	101.74498				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			8.77000	105.52323	8.77000	105.49835				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	101.03946				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	102.09871				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	102.52296				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	105.68425				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	102.22971				0.00	1,040,000,000	520,000,000
Total NBK38B SPOT										0.00	1,040,000,000	520,000,000
Total For NBK38B										0.00	1,040,000,000	520,000,000
NBK4 On 28/10/2024 Spot Bond			13.64500	13.64500	13.64500	55.59233				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	104.82401				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	101.69301				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.48404				0.00	0	2,500,000,000
Total NBK43B SPOT										0.00	0	2,500,000,000
Total For NBK43B										0.00	0	2,500,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.16586				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	101.75761				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	102.07801				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	102.68496				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	101.18317				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	101.42281				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	101.48156				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	101.02420				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	100.92368				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	100.58574				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	100.91935				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.73715				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.20700				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.22676				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	100.43093				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.55135				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBKB5 On 24/02/2023 Spot Bond					0.00000	100.81873				0.00	0	0
Total NBKB59 SPOT										0.00	0	0
Total For NBKB59										0.00	0	0
NBKB6 On 24/02/2025 Spot Bond					0.00000	100.07174				0.00	0	0
Total NBKB60 SPOT										0.00	0	0
Total For NBKB60										0.00	0	0
NBKB6 On 24/02/2027 Spot Bond					0.00000	99.77440				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	100.11944				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			12.81500	93.63652	12.81500	93.60491				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.11864				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			12.85000	93.01421	12.85000	92.98274				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	100.11944				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	100.12059				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	100.12220				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	100.10447				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	100.94127				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED06U SPOT									0.00	0	0
Total For NED06U									0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED07U SPOT									0.00	0	0
Total For NED07U									0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED08U SPOT									0.00	0	0
Total For NED08U									0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED09U SPOT									0.00	0	0
Total For NED09U									0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED10U SPOT									0.00	0	0
Total For NED10U									0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED11U SPOT									0.00	0	0
Total For NED11U									0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NED12U SPOT									0.00	0	0
Total For NED12U									0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	103.02232			0.00	232,000,000	716,000,000
Total NED19 SPOT									0.00	232,000,000	716,000,000
Total For NED19									0.00	232,000,000	716,000,000
NED20 On 01/07/2020 Spot Bond			8.27000	103.39601	8.27000	103.37309		23,156,000,000,000.00	0.00	2,800,000,000	4,430,000,000
Total NED20 SPOT								23,156,000,000,000.00	0.00	2,800,000,000	4,430,000,000
Total For NED20								23,156,000,000,000.00	0.00	2,800,000,000	4,430,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	106.30731			0.00	0	0
Total NEDT1A SPOT									0.00	0	0
Total For NEDT1A									0.00	0	0
NEDT1 On 26/11/2021 Spot Bond					0.00000	107.08084			0.00	0	0
Total NEDT1B SPOT									0.00	0	0
Total For NEDT1B									0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	103.33772			0.00	0	0
Total NGL01 SPOT									0.00	0	0
Total For NGL01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGL02 On 15/03/2022 Spot Bond					0.00000	100.43827			0.00	462,000,000	356,000,000
Total NGL02 SPOT									0.00	462,000,000	356,000,000
Total For NGL02									0.00	462,000,000	356,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	100.98161			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	104.05969			0.00	250,000,000	250,000,000
Total NGL04 SPOT									0.00	250,000,000	250,000,000
Total For NGL04									0.00	250,000,000	250,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	103.70100			0.00	200,000,000	100,000,000
Total NGL05 SPOT									0.00	200,000,000	100,000,000
Total For NGL05									0.00	200,000,000	100,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	102.18717			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	101.99549			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	109.25405			0.00	0	0
Total NGLT1A SPOT									0.00	0	0
Total For NGLT1A									0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	106.13442			0.00	100,000,000	100,000,000
Total NGLT1B SPOT									0.00	100,000,000	100,000,000
Total For NGLT1B									0.00	100,000,000	100,000,000
NGT10: On 25/03/2024 Spot Bond					0.00000	101.82128			0.00	0	0
Total NGT103 SPOT									0.00	0	0
Total For NGT103									0.00	0	0
NGT10: On 15/01/2025 Spot Bond					0.00000	104.14090			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	97.25352			0.00	5,000,000,000	7,000,000,000
Total NGT105 SPOT									0.00	5,000,000,000	7,000,000,000
Total For NGT105									0.00	5,000,000,000	7,000,000,000
NHM00 On 25/11/2020 Spot Bond			10.00000	104.17600	10.00000	104.14800			0.00	0	0
Total NHM001/JIBAR SPOT									0.00	0	0
Total For NHM001/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
NHM00 On 12/05/2021 Spot Bond			13.50000	105.00210	13.50000	104.96442				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	102.00477				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	102.09973				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	101.54288				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	101.75944				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	100.92260				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	101.03530				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	100.53459				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	100.55388				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	101.01946				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	100.51897				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			6.80000	6.80000	6.80000	167.19805				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NI210 On 31/03/2028 Spot Bond			6.16000	6.16000	6.16000	156.43254			0.00	0	0
Total NI210 SPOT									0.00	0	0
Total For NI210									0.00	0	0
NI25 On 31/01/2025 Spot Bond			6.25500	6.25500	6.25500	121.22605			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			6.39000	6.39000	6.39000	81.32178			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			6.80000	6.80000	6.80000	78.69406			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			6.36000	6.36000	6.36000	120.65940			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			6.75000	6.75000	6.75000	118.58113			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			6.30000	6.30000	6.30000	154.91888			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			7.01000	147.53647	7.01000	147.49614			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			6.76500	79.06971	6.76500	79.04854			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			7.81500	102.07425	7.81500	102.05294			0.00	0	0
Total NMP20N SPOT									0.00	0	0
Total For NMP20N									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NN010 On 01/10/2020 Spot Bond					0.00000	99.89999			0.00	0	2,000,000,000
Total NN010 SPOT									0.00	0	2,000,000,000
Total For NN010									0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	100.00875			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	100.23480			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	97.79492			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	100.12260			0.00	0	0
Total NN015 SPOT									0.00	0	0
Total For NN015									0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	99.79879			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	100.00290			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	101.10380			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	95.55522			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	96.10478			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NN03 On 23/11/2023 Spot Bond					0.00000	100.88175			0.00	0	0
Total NN03 SPOT									0.00	0	0
Total For NN03									0.00	0	0
NN034 On 06/02/2026 Spot Bond					0.00000	93.61466			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	99.52544			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	70.05883			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	91.00678			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	100.88244			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	93.12136			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	100.49566			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	100.50693			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	98.99714			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	82.97728			0.00	0	0
Total NNF010 SPOT									0.00	0	0
Total For NNF010									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF02 On 01/08/2022 Spot Bond					0.00000	59.07164				0.00	0	0
Total NNF02 SPOT										0.00	0	0
Total For NNF02										0.00	0	0
NNF03 On 01/08/2022 Spot Bond					0.00000	59.07164				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	96.41111				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	94.29336				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	90.68364				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	90.56990				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	67.18452				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			9.45000	9.45000	9.45000	101.11652				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	100.87391				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	100.86915				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	100.87009				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	100.84064				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0

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 22/05/2020 Spot Bond			8.64500	8.64500	8.64500	101.29128			0.00	0	0
Total NQ1B10 SPOT									0.00	0	0
Total For NQ1B10									0.00	0	0
NQ1B17 On 22/05/2052 Spot Bond					0.00000	100.86756			0.00	1,000,000,000	500,000,000
Total NQ1B17 SPOT									0.00	1,000,000,000	500,000,000
Total For NQ1B17									0.00	1,000,000,000	500,000,000
NQ1B20 On 22/05/2023 Spot Bond					0.00000	100.90356			0.00	1,720,000,000	860,000,000
Total NQ1B20 SPOT									0.00	1,720,000,000	860,000,000
Total For NQ1B20									0.00	1,720,000,000	860,000,000
NQ1B21 On 22/05/2022 Spot Bond					0.00000	100.88253			0.00	0	0
Total NQ1B21 SPOT									0.00	0	0
Total For NQ1B21									0.00	0	0
NQ1C10 On 22/05/2020 Spot Bond			8.84500	8.84500	8.84500	101.30939			0.00	0	0
Total NQ1C10 SPOT									0.00	0	0
Total For NQ1C10									0.00	0	0
NQ1C17 On 22/05/2020 Spot Bond					0.00000	100.90353			0.00	460,000,000	230,000,000
Total NQ1C17 SPOT									0.00	460,000,000	230,000,000
Total For NQ1C17									0.00	460,000,000	230,000,000
NQF1D5 On 22/05/2020 Spot Bond					0.00000	100.98712			0.00	0	0
Total NQF1D5 SPOT									0.00	0	0
Total For NQF1D5									0.00	0	0
NRA022 On 31/10/2022 Spot Bond			10.42000	109.02424	10.42000	108.99382			0.00	0	0
Total NRA022 SPOT									0.00	0	0
Total For NRA022									0.00	0	0
NRA023 On 31/05/2023 Spot Bond			5.00000	182.83473	5.00000	182.79451			0.00	0	0
Total NRA023 SPOT									0.00	0	0
Total For NRA023									0.00	0	0
NRA028 On 30/11/2028 Spot Bond			13.05000	99.82141	13.05000	99.78694		352,879,830,000.00	27,040,600	6,410,276,600	
Total NRA028 SPOT								352,879,830,000.00	27,040,600	6,410,276,600	
Total For NRA028								352,879,830,000.00	27,040,600	6,410,276,600	
NRA028/R186 On 30/11/2028 Spot Bond			100.00000	15.98752	100.00000	15.95214		0.00	0	0	
Total NRA028/R186 SPOT								0.00	0	0	
Total For NRA028/R186								0.00	0	0	
NSN97U 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC19 On 27/07/2020 Spot Bond					0.00000	101.74980			0.00	0	0
Total NTC19 SPOT									0.00	0	0
Total For NTC19									0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	101.71322			0.00	564,000,000	222,000,000
Total NTC20 SPOT									0.00	564,000,000	222,000,000
Total For NTC20									0.00	564,000,000	222,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	100.96389			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	101.35679			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	101.68077			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	100.31424			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	100.79586			0.00	760,000,000	380,000,000
Total NTC25 SPOT									0.00	760,000,000	380,000,000
Total For NTC25									0.00	760,000,000	380,000,000
NTC26 On 07/12/2023 Spot Bond					0.00000	100.62229			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	100.47663			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	100.47918			0.00	0	0
Total NTC28 SPOT									0.00	0	0
Total For NTC28									0.00	0	0
NTC29 On 19/03/2022 Spot Bond					0.00000	100.33243			0.00	0	0
Total NTC29 SPOT									0.00	0	0
Total For NTC29									0.00	0	0
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	50,000,000,000	50,000,000,000
Total NTC30 SPOT									10,000,000,000,000.00	50,000,000,000	50,000,000,000
Total For NTC30									10,000,000,000,000.00	50,000,000,000	50,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
OMI01 On 22/11/2022 Spot Bond					0.00000	100.89001				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML06 On 19/03/2022 Spot Bond			9.07000	102.43771	9.07000	102.41303				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			12.87000	93.34848	12.87000	93.31685				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.02384				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			9.37000	103.67592	9.37000	103.65013				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			12.87000	94.55281	12.87000	94.52077				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	100.94688				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJC1U SPOT									0.00	0	0
Total For PBJC1U									0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
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	100.54610			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	100.55249			0.00	0	0
Total PEP02 SPOT									0.00	0	0
Total For PEP02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PMM12 On 25/11/2020 Spot Bond			10.00000	104.17600	10.00000	104.14800			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.49490			0.00	0	0
Total PMM38 SPOT									0.00	0	0
Total For PMM38									0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PMM46U SPOT									0.00	0	0
Total For PMM46U									0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	100.78386			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	101.84671			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	101.19345			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	100.77759			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	100.92046			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	100.95349			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	101.01949			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	101.02891			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	101.03834			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0

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 21/12/2026 Spot Bond			11.15000	99.72489	11.07000	100.06120			976,642,586,325,000.00	3,944,093,505,500	1,484,414,624,400
Total R186 SPOT									6,642,586,325,000.00	944,093,505,500	484,414,624,400
Total For R186									6,642,586,325,000.00	944,093,505,500	484,414,624,400
R197 On 07/12/2023 Spot Bond			4.00000	294.98187	3.80000	296.87301			505,943,988,000,000.00	126,485,997,000	57,001,433,700
Total R197 SPOT									15,943,988,000,000.00	126,485,997,000	57,001,433,700
Total For R197									15,943,988,000,000.00	126,485,997,000	57,001,433,700
R202 On 07/12/2033 Spot Bond			6.15000	178.47073	5.80000	184.86202			390,051,082,130,000.00	226,024,566,200	390,124,944,700
Total R202 SPOT									10,051,082,130,000.00	226,024,566,200	390,124,944,700
Total For R202									10,051,082,130,000.00	226,024,566,200	390,124,944,700
R2023 On 28/02/2023 Spot Bond			7.55000	101.09345	7.77000	100.50490			042,236,020,515,000.00	3,581,753,115,300	1,308,791,575,500
Total R2023 SPOT									12,236,020,515,000.00	581,753,115,300	308,791,575,500
Total For R2023									12,236,020,515,000.00	581,753,115,300	308,791,575,500
R2030 On 31/01/2030 Spot Bond			12.29000	77.08561	12.29000	77.06036			149,868,481,852,000.00	1,883,634,538,800	1,002,767,309,000
Total R2030 SPOT									19,868,481,852,000.00	883,634,538,800	1,002,767,309,000
Total For R2030									19,868,481,852,000.00	883,634,538,800	1,002,767,309,000
R2032 On 31/03/2032 Spot Bond			12.79500	72.39947	12.79500	72.37494			874,325,267,461,000.00	1,396,977,355,800	721,976,704,900
Total R2032 SPOT									14,325,267,461,000.00	396,977,355,800	721,976,704,900
Total For R2032									14,325,267,461,000.00	396,977,355,800	721,976,704,900
R2035 On 28/02/2035 Spot Bond			13.04500	73.53595	13.04500	73.51084			461,230,995,392,000.00	495,303,257,600	1,148,303,037,400
Total R2035 SPOT									11,230,995,392,000.00	495,303,257,600	148,303,037,400
Total For R2035									11,230,995,392,000.00	495,303,257,600	148,303,037,400
R2037 On 31/01/2037 Spot Bond			13.19500	69.83118	13.19500	69.80667			063,361,190,240,000.00	1,217,382,432,000	881,982,977,600
Total R2037 SPOT									13,361,190,240,000.00	217,382,432,000	381,982,977,600
Total For R2037									13,361,190,240,000.00	217,382,432,000	381,982,977,600
R2040 On 31/01/2040 Spot Bond			13.30500	71.50790	13.30500	71.48260			778,434,436,771,500.00	509,465,196,300	576,878,757,100
Total R2040 SPOT									18,434,436,771,500.00	509,465,196,300	576,878,757,100
Total For R2040									18,434,436,771,500.00	509,465,196,300	576,878,757,100
R2044 On 31/01/2044 Spot Bond			13.32500	68.56636	13.32500	68.54205			951,930,824,317,500.00	1,122,096,121,900	1,289,517,645,800
Total R2044 SPOT									11,930,824,317,500.00	122,096,121,900	289,517,645,800
Total For R2044									11,930,824,317,500.00	122,096,121,900	289,517,645,800
R2048 On 28/02/2048 Spot Bond			13.30500	67.34722	13.30500	67.32378			957,186,295,354,000.00	2,026,094,422,800	1,274,478,506,200
Total R2048 SPOT									17,186,295,354,000.00	206,094,422,800	274,478,506,200
Total For R2048									17,186,295,354,000.00	206,094,422,800	274,478,506,200
R208 On 31/03/2021 Spot Bond			4.85000	101.77974	5.11500	101.50429			284,740,302,295,000.00	471,080,474,700	176,433,074,700
Total R208 SPOT									14,740,302,295,000.00	471,080,474,700	176,433,074,700
Total For R208									14,740,302,295,000.00	471,080,474,700	176,433,074,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209 On 31/03/2036 Spot Bond			13.02000	54.83754	13.09500	54.50245			140,796,077,882,000.00	1,239,692,479,100	783,827,584,000
Total R209 SPOT									10,796,077,882,000.00	239,692,479,100	783,827,584,000
Total For R209									10,796,077,882,000.00	239,692,479,100	783,827,584,000
R210 On 31/03/2028 Spot Bond			5.45000	164.41241	5.45000	164.37427			499,216,907,670,000.00	91,599,432,600	137,563,400,000
Total R210 SPOT									19,216,907,670,000.00	91,599,432,600	137,563,400,000
Total For R210									19,216,907,670,000.00	91,599,432,600	137,563,400,000
R212 On 31/01/2022 Spot Bond			3.71000	160.30534	3.71000	160.27551			656,265,558,150,000.00	446,432,765,000	258,666,300,000
Total R212 SPOT									16,265,558,150,000.00	446,432,765,000	258,666,300,000
Total For R212									16,265,558,150,000.00	446,432,765,000	258,666,300,000
R213 On 28/02/2031 Spot Bond			12.61000	67.72488	12.55000	67.97012			633,768,623,244,000.00	843,280,620,400	437,188,222,200
Total R213 SPOT									13,768,623,244,000.00	843,280,620,400	437,188,222,200
Total For R213									13,768,623,244,000.00	843,280,620,400	437,188,222,200
R214 On 28/02/2041 Spot Bond			13.25500	52.99171	13.25500	52.97333			800,251,093,028,500.00	1,946,454,250,700	771,436,131,700
Total R214 SPOT									10,251,093,028,500.00	946,454,250,700	771,436,131,700
Total For R214									10,251,093,028,500.00	946,454,250,700	771,436,131,700
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RC008\ On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC008U SPOT									0.00	0	0
Total For RC008U									0.00	0	0
RC009\ On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC009U SPOT									0.00	0	0
Total For RC009U									0.00	0	0
RC010\ On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC010U SPOT									0.00	0	0
Total For RC010U									0.00	0	0
RC011\ On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC011U SPOT									0.00	0	0
Total For RC011U									0.00	0	0
RC013\ 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
RC014\ 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
RC015\ On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC015U SPOT									0.00	0	0
Total For RC015U									0.00	0	0
RC016\ On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC016U SPOT									0.00	0	0
Total For RC016U									0.00	0	0
RC017\ On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC017U SPOT									0.00	0	0
Total For RC017U									0.00	0	0
RC018\ On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC018U SPOT									0.00	0	0
Total For RC018U									0.00	0	0
RC019\ On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC019U SPOT									0.00	0	0
Total For RC019U									0.00	0	0
RDF02\ On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF02U SPOT									0.00	0	0
Total For RDF02U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF06 On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF06U SPOT									0.00	0	0
Total For RDF06U									0.00	0	0
RDF07 On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF07U SPOT									0.00	0	0
Total For RDF07U									0.00	0	0
RDF08 On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF08U SPOT									0.00	0	0
Total For RDF08U									0.00	0	0
RDF09 On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF09U SPOT									0.00	0	0
Total For RDF09U									0.00	0	0
RDF10 On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF10U SPOT									0.00	0	0
Total For RDF10U									0.00	0	0
RDF11 On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF11U SPOT									0.00	0	0
Total For RDF11U									0.00	0	0
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF12U SPOT									0.00	0	0
Total For RDF12U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.92593				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	100.72627				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	99.98342				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	100.72557				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.63836				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	100.77914				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	100.48556				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	100.96658				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	101.18419				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0

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 11/02/2024 Spot Bond					0.00000	101.17519				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.31515				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	100.01080				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	100.01275				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	100.01478				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	99.92561				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	100.91634				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	101.03786				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	100.96276				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	100.73949				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	101.27986				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	100.94204				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
REB17I On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	102.42601				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20I On 05/07/2020 Spot Bond					0.00000	102.95594				0.00	221,303,000	110,651,500
Total RED205 SPOT										0.00	221,303,000	110,651,500
Total For RED205										0.00	221,303,000	110,651,500
RED30 On 16/09/2021 Spot Bond					0.00000	100.47704				0.00	875,000,000	575,000,000
Total RED301 SPOT										0.00	875,000,000	575,000,000
Total For RED301										0.00	875,000,000	575,000,000
RED50 On 05/12/2022 Spot Bond					0.00000	100.83686				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	103.54708				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60I On 09/03/2022 Spot Bond					0.00000	104.30298				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70I On 17/04/2022 Spot Bond					0.00000	102.79147				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	102.73750				0.00	97,573,200	48,786,600
Total RED801 SPOT										0.00	97,573,200	48,786,600
Total For RED801										0.00	97,573,200	48,786,600
RED90 On 28/07/2022 Spot Bond					0.00000	103.42092				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.36715				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES38 On 01/08/2020 Spot Bond					0.00000	101.27496				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	101.76910				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	100.77765				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES46U SPOT										0.00	0	0
Total For RES46U										0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES47U SPOT										0.00	0	0
Total For RES47U										0.00	0	0
RMBI0€ On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			8.56000	105.70246	8.56000	105.67826				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			9.42000	103.05581	9.42000	103.02989				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			14.17000	83.69326	14.17000	83.66196				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.17600	10.00000	104.14800			0.00	0	0
Total SBK12/R157 SPOT									0.00	0	0
Total For SBK12/R157									0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	102.28261			0.00	0	0
Total SBK18 SPOT									0.00	0	0
Total For SBK18									0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	101.31119			0.00	1,050,000,000	700,000,000
Total SBK22 SPOT									0.00	1,050,000,000	700,000,000
Total For SBK22									0.00	1,050,000,000	700,000,000
SBK23 On 28/05/2022 Spot Bond			9.04000	108.64953	9.04000	108.62314			0.00	0	2,030,000,000
Total SBK23 SPOT									0.00	0	2,030,000,000
Total For SBK23									0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	103.22146			0.00	80,000,000	1,040,000,000
Total SBK24 SPOT									0.00	80,000,000	1,040,000,000
Total For SBK24									0.00	80,000,000	1,040,000,000
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	104.75957			0.00	580,000,000	3,500,000,000
Total SBK25 SPOT									0.00	580,000,000	3,500,000,000
Total For SBK25									0.00	580,000,000	3,500,000,000
SBK26 On 25/04/2021 Spot Bond			8.84000	108.57481	8.84000	108.54916			0.00	0	0
Total SBK26 SPOT									0.00	0	0
Total For SBK26									0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.30691			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	100.90471			0.00	274,000,000	137,000,000
Total SBS18 SPOT									0.00	274,000,000	137,000,000
Total For SBS18									0.00	274,000,000	137,000,000
SBS19 On 23/06/2021 Spot Bond			7.92000	105.23869	7.92000	105.21635		76,422,937,536,000.00	9,649,360,800	14,324,680,400	
Total SBS19 SPOT								'6,422,937,536,000.00	9,649,360,800	14,324,680,400	
Total For SBS19								'6,422,937,536,000.00	9,649,360,800	14,324,680,400	
SBS20 On 15/05/2026 Spot Bond			10.86000	100.08584	10.86000	100.05677			0.00	0	300,000,000
Total SBS20 SPOT									0.00	0	300,000,000
Total For SBS20									0.00	0	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS21 On 15/05/2026 Spot Bond					0.00000	104.37883				0.00	1,490,000,000	1,490,000,000
Total SBS21 SPOT										0.00	1,490,000,000	1,490,000,000
Total For SBS21										0.00	1,490,000,000	1,490,000,000
SBS27 On 20/02/2024 Spot Bond			9.37000	103.41999	9.37000	103.39398				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			10.98500	90.51115	10.98500	90.48456				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			11.22500	95.80971	11.22500	95.78112				0.00	0	0
Total SBS31 SPOT										0.00	0	0
Total For SBS31										0.00	0	0
SBS34 On 19/09/2024 Spot Bond			11.57000	95.18610	11.57000	95.15701				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			10.42000	96.46577	10.42000	96.43885				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			11.91500	88.93574	11.91500	88.90747				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			8.31000	103.53675	8.31000	103.51359				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.52998				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			8.84000	106.32916	8.84000	106.30388				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			10.65500	103.88692	10.65500	103.85730				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			11.25500	101.82638	11.25500	101.79576				0.00	0	1,500,000,000
Total SBS43 SPOT										0.00	0	1,500,000,000
Total For SBS43										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
SBS45 On 15/02/2021 Spot Bond					0.00000	101.52679			0.00	500,000,000	500,000,000
Total SBS45 SPOT									0.00	500,000,000	500,000,000
Total For SBS45									0.00	500,000,000	500,000,000
SBS46 On 15/02/2023 Spot Bond			8.81500	105.76922	8.81500	105.74416			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	102.82713			0.00	0	3,333,333,300
Total SBS47 SPOT									0.00	0	3,333,333,300
Total For SBS47									0.00	0	3,333,333,300
SBS49 On 31/01/2022 Spot Bond					0.00000	102.15687			0.00	0	0
Total SBS49 SPOT									0.00	0	0
Total For SBS49									0.00	0	0
SBS50 On 31/01/2022 Spot Bond			8.39000	103.22101	8.39000	103.19771			0.00	0	200,000,000
Total SBS50 SPOT									0.00	0	200,000,000
Total For SBS50									0.00	0	200,000,000
SBS51 On 31/01/2024 Spot Bond			12.65000	12.65000	12.65000	92.89293			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	102.86563			0.00	600,000,000	600,000,000
Total SBS52 SPOT									0.00	600,000,000	600,000,000
Total For SBS52									0.00	600,000,000	600,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.60659			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	100.68596			0.00	11,500,000,000	11,500,000,000
Total SBS54 SPOT									0.00	11,500,000,000	11,500,000,000
Total For SBS54									0.00	11,500,000,000	11,500,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	100.69004			0.00	3,300,000,000	2,700,000,000
Total SBS55 SPOT									0.00	3,300,000,000	2,700,000,000
Total For SBS55									0.00	3,300,000,000	2,700,000,000
SBS56 On 12/06/2022 Spot Bond			8.44500	103.56870	8.44500	103.54529			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	101.83265			0.00	2,100,000,000	2,100,000,000
Total SBS57 SPOT									0.00	2,100,000,000	2,100,000,000
Total For SBS57									0.00	2,100,000,000	2,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS58 On 12/06/2027 Spot Bond					0.00000	103.13684			0.00	0	0
Total SBS58 SPOT									0.00	0	0
Total For SBS58									0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	101.94358			0.00	16,000,000,000	16,000,000,000
Total SBS59 SPOT									0.00	16,000,000,000	16,000,000,000
Total For SBS59									0.00	16,000,000,000	16,000,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	102.46072			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	101.79355			0.00	0	2,500,000,000
Total SBS62 SPOT									0.00	0	2,500,000,000
Total For SBS62									0.00	0	2,500,000,000
SBS63 On 31/01/2026 Spot Bond					0.00000	101.18222			0.00	9,000,000,000	9,000,000,000
Total SBS63 SPOT									0.00	9,000,000,000	9,000,000,000
Total For SBS63									0.00	9,000,000,000	9,000,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.71343			0.00	9,000,000,000	9,000,000,000
Total SBS64 SPOT									0.00	9,000,000,000	9,000,000,000
Total For SBS64									0.00	9,000,000,000	9,000,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	100.96569			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	99.99991			0.00	0	0
Total SBS66 SPOT									0.00	0	0
Total For SBS66									0.00	0	0
SBS67 On 26/06/2029 Spot Bond					0.00000	99.65270			0.00	0	1,000,000,000
Total SBS67 SPOT									0.00	0	1,000,000,000
Total For SBS67									0.00	0	1,000,000,000
SBS68 On 21/11/2024 Spot Bond					0.00000	99.56853			0.00	500,000,000	500,000,000
Total SBS68 SPOT									0.00	500,000,000	500,000,000
Total For SBS68									0.00	500,000,000	500,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.71983			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			4.70000	288.28883	4.70000	288.22773			141,000,000,000.00	30,000,000	15,000,000
Total SBSI11 SPOT									141,000,000,000.00	30,000,000	15,000,000
Total For SBSI11									141,000,000,000.00	30,000,000	15,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBSI14 On 07/12/2033 Spot Bond			6.75000	6.75000	6.75000	168.02972				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	105.18867				0.00	0	781,250,000
Total SBT101 SPOT										0.00	0	781,250,000
Total For SBT101										0.00	0	781,250,000
SBT102 On 30/09/2022 Spot Bond					0.00000	106.18467				0.00	174,000,000	87,000,000
Total SBT102 SPOT										0.00	174,000,000	87,000,000
Total For SBT102										0.00	174,000,000	87,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	103.00285				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	105.22948				0.00	360,000,000	1,570,000,000
Total SBT201 SPOT										0.00	360,000,000	1,570,000,000
Total For SBT201										0.00	360,000,000	1,570,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.81633				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			9.82000	104.97997	9.82000	104.95248				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	101.84267				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	101.71204				0.00	76,000,000	38,000,000
Total SBT206 SPOT										0.00	76,000,000	38,000,000
Total For SBT206										0.00	76,000,000	38,000,000
SGI004 On 20/01/2021 Spot Bond					0.00000	102.60524				0.00	3,000,000,000	1,500,000,000
Total SGI004 SPOT										0.00	3,000,000,000	1,500,000,000
Total For SGI004										0.00	3,000,000,000	1,500,000,000
SGI005 On 10/07/2021 Spot Bond					0.00000	102.61594				0.00	500,000,000	250,000,000
Total SGI005 SPOT										0.00	500,000,000	250,000,000
Total For SGI005										0.00	500,000,000	250,000,000
SGI006 On 11/07/2022 Spot Bond					0.00000	100.22406				0.00	1,900,000,000	950,000,000
Total SGI006 SPOT										0.00	1,900,000,000	950,000,000
Total For SGI006										0.00	1,900,000,000	950,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	104.17600	10.00000	104.14800				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	102.17457				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	101.03035				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	100.96848				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	101.00674				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	101.30918				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	101.05602				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	101.05800				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	101.06324				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	101.01194				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	101.15042				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.10213				0.00	0	0
Total SLRC3 SPOT										0.00	0	0
Total For SLRC3										0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.12482				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	99.89644				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	103.07275				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			9.47000	111.32065	9.47000	111.29251				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	101.32654				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	100.97273				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	101.25066				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	101.04306				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	101.84594				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	100.89741				0.00	2,000,000,000	1,000,000,000
Total SPDA13 SPOT										0.00	2,000,000,000	1,000,000,000
Total For SPDA13										0.00	2,000,000,000	1,000,000,000
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.91953				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0

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 27/09/2023 Spot Bond					0.00000	99.98045				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00 On 15/03/2024 Spot Bond					0.00000	100.40173				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	100.49980				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	100.36009				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00 On 15/10/2022 Spot Bond					0.00000	101.73891				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	101.81973				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	101.34560				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSA06 On 16/04/2020 Spot Bond			8.21000	103.56411	8.21000	103.54092			0.00	0	0
Total SSA06 SPOT									0.00	0	0
Total For SSA06									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			8.43500	98.32708	8.43500	98.30488			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			8.43500	98.32708	8.43500	98.30488			0.00	0	0
Total SSN005 SPOT									0.00	0	0
Total For SSN005									0.00	0	0
SSN01 On 31/01/2025 Spot Bond			6.91500	6.91500	6.91500	117.71419			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			12.57000	93.52047	12.57000	93.48932			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			14.42000	60.29976	14.42000	60.27707			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	96.60328			0.00	0	0
Total SSN029 SPOT									0.00	0	0
Total For SSN029									0.00	0	0
SSN03 On 02/06/2020 Spot Bond					0.00000	100.73229			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	101.03954			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	100.76812			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	101.54963			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	101.78903			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			9.17000	106.28968	9.17000	106.26365				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			6.60000	80.76812	6.60000	80.74684				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	99.69035				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	101.43914				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	99.67171				0.00	0	7,500,000,000
Total SSN047 SPOT										0.00	0	7,500,000,000
Total For SSN047										0.00	0	7,500,000,000
SSN05: On 08/12/2023 Spot Bond			4.83000	4.83000	4.83000	287.00441				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	99.99986				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	101.43627				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	101.44682				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	101.29578				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	99.81321				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			6.67000	6.67000	6.67000	150.99857				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			6.30000	6.30000	6.30000	120.98280				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			6.80000	6.80000	6.80000	78.69406				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			6.39000	6.39000	6.39000	81.32178				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			6.63000	6.63000	6.63000	151.41687				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	100.78980				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	100.78181				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	100.76209				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	100.40676				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	100.40305				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	100.33473				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	101.81499				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	56.70600				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	101.67920				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	100.82107				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	100.51233				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	101.27328				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			6.67500	6.67500	6.67500	169.28697				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	101.67179				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	98.72350				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	101.29354				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	100.44430				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	100.66016				0.00	0	5,000,000,000
Total SSN096 SPOT										0.00	0	5,000,000,000
Total For SSN096										0.00	0	5,000,000,000
SSN09: On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN097 SPOT										0.00	0	0
Total For SSN097										0.00	0	0
SSN09: On 28/02/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	7,500,000,000
Total SSN098 SPOT										0.00	0	7,500,000,000
Total For SSN098										0.00	0	7,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SZ25 On 30/09/2025 Spot Bond			12.09000	87.73015	12.09000	87.70202				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	100.94698				0.00	1,800,000,000	900,000,000
Total T13A11 SPOT										0.00	1,800,000,000	900,000,000
Total For T13A11										0.00	1,800,000,000	900,000,000
T13A12 On 21/08/2020 Spot Bond			8.31500	101.80575	8.31500	101.78331				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	100.92859				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			8.41500	101.70806	8.41500	101.68538				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	100.93597				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			8.36500	101.45216	8.36500	101.42967				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	100.95100				0.00	837,243,520	418,621,760
Total T13A21 SPOT										0.00	837,243,520	418,621,760
Total For T13A21										0.00	837,243,520	418,621,760
T14A11 On 21/11/2021 Spot Bond					0.00000	100.92666				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	104.07820	8.55000	104.05427				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	100.86705				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	100.84776				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T16OM On 21/08/2020 Spot Bond					0.00000	100.84739				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	100.07317				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	101.39577				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.11127				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	101.78340				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	102.43888				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.27108				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	100.73776				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	101.90513				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	102.05992				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	100.68056				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	100.84584				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TFS157 On 16/11/2023 Spot Bond					0.00000	100.95232			0.00	0	0
Total TFS157 SPOT									0.00	0	0
Total For TFS157									0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	100.12177			0.00	0	0
Total TFS158 SPOT									0.00	0	0
Total For TFS158									0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	100.10572			0.00	0	0
Total TFS159 SPOT									0.00	0	0
Total For TFS159									0.00	0	0
TFS160 On 25/04/2020 Spot Bond					0.00000	101.31185			0.00	800,000,000	600,000,000
Total TFS160 SPOT									0.00	800,000,000	600,000,000
Total For TFS160									0.00	800,000,000	600,000,000
TFS161 On 27/05/2022 Spot Bond					0.00000	100.74047			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	100.75178			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	101.35511			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	101.43195			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	100.98637			0.00	6,010,000,000	3,005,000,000
Total TH13A3 SPOT									0.00	6,010,000,000	3,005,000,000
Total For TH13A3									0.00	6,010,000,000	3,005,000,000
TH13A4 On 21/08/2020 Spot Bond			8.73500	101.10326	8.73500	101.07988			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	101.17398			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13A: On 21/08/2020 Spot Bond			8.40500	101.38315	8.40500	101.36057				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	100.96807				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	100.96899				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	100.99557				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	100.96032				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	100.96532				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	101.03222				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	101.03954				0.00	1,800,000,000	1,200,000,000
Total TH13C2 SPOT										0.00	1,800,000,000	1,200,000,000
Total For TH13C2										0.00	1,800,000,000	1,200,000,000
TH13C: On 21/08/2020 Spot Bond					0.00000	101.04138				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	101.05969				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	101.08257				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	101.33372				0.00	1,200,000,000	600,000,000
Total TH13D1 SPOT										0.00	1,200,000,000	600,000,000
Total For TH13D1										0.00	1,200,000,000	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13D: On 21/08/2020 Spot Bond					0.00000	101.33372			0.00	1,200,000,000	600,000,000
Total TH13D2 SPOT									0.00	1,200,000,000	600,000,000
Total For TH13D2									0.00	1,200,000,000	600,000,000
TH13D: On 21/08/2020 Spot Bond					0.00000	101.36106			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	101.34739			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	101.35195			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	100.93949			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			8.16500	106.43214	8.16500	106.40873			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	101.96367			0.00	473,400,000	236,700,000
Total TH14A7 SPOT									0.00	473,400,000	236,700,000
Total For TH14A7									0.00	473,400,000	236,700,000
TH14A: On 21/11/2021 Spot Bond			8.32500	104.79337	8.32500	104.76989			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	100.99536			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	101.27803			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	100.95690			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	101.81294			0.00	700,000,000	350,000,000
Total TH14C1 SPOT									0.00	700,000,000	350,000,000
Total For TH14C1									0.00	700,000,000	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14C: On 21/11/2021 Spot Bond					0.00000	101.95156				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	101.01183				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	101.31486				0.00	1,000,000,000	500,000,000
Total TH14D1 SPOT										0.00	1,000,000,000	500,000,000
Total For TH14D1										0.00	1,000,000,000	500,000,000
TH14D: On 21/11/2021 Spot Bond					0.00000	103.25122				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	102.78518				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	100.91843				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	100.91758				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	103.37409				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	101.04832				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	100.76816				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	100.88628				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	100.89556				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15B: On 21/11/2022 Spot Bond					0.00000	100.93775				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.41052				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	101.52346				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	100.98083				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	101.68509				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	100.95884				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	102.97698				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	101.77793				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	101.15374				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	100.88177				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	100.89925				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	100.80270	8.49000	100.77968				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH16B On 21/08/2024 Spot Bond					0.00000	100.92127				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16C On 21/08/2024 Spot Bond					0.00000	100.94970				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	101.14648				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	104.17600	10.00000	104.14800				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	100.66033				0.00	0	1,450,000,000
Total TL22 SPOT										0.00	0	1,450,000,000
Total For TL22										0.00	0	1,450,000,000
TL23 On 05/09/2022 Spot Bond					0.00000	100.65138				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			8.94000	100.74506	8.94000	100.72112				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			9.47000	100.94167	9.47000	100.91629				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	101.82827				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	102.50828				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			12.15000	93.27025	12.15000	93.24020				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL29 On 24/04/2025 Spot Bond					0.00000	101.51124			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	100.53423			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	100.54328			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	101.14289			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	99.98344			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	100.37290			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			8.46500	101.16752	8.46500	101.14496		49,203,659,000,000.00	5,812,600,000	10,941,500,000	
Total TN20 SPOT								19,203,659,000,000.00	5,812,600,000	10,941,500,000	
Total For TN20								19,203,659,000,000.00	5,812,600,000	10,941,500,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	71.27319	100.00000	71.14120		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	49.05700	100.00000	48.94783		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			9.17000	109.10733	9.17000	109.08045		376,762,288,000.00	41,086,400	15,209,914,600	
Total TN23 SPOT								376,762,288,000.00	41,086,400	15,209,914,600	
Total For TN23								376,762,288,000.00	41,086,400	15,209,914,600	
TN23/R On 06/11/2023 Spot Bond			100.00000	19.59438	100.00000	19.55078		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/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
TN25 On 19/08/2025 Spot Bond			12.48000	89.48590	12.48000	89.45615			624,833,664,000.00	50,066,800	23,127,132,700
Total TN25 SPOT									624,833,664,000.00	50,066,800	23,127,132,700
Total For TN25									624,833,664,000.00	50,066,800	23,127,132,700
TN25/R On 19/08/2025 Spot Bond			100.00000	11.45243	100.00000	11.42695			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			12.69000	85.06181	12.69000	85.03306			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	12.18303	100.00000	12.15591			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			13.89000	86.38927	13.89000	86.35758			50,004,000,000,000.00	3,600,000,000	5,800,000,000
Total TN30 SPOT									50,004,000,000,000.00	3,600,000,000	5,800,000,000
Total For TN30									50,004,000,000,000.00	3,600,000,000	5,800,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	122.44482	8.00000	122.41858			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			14.88500	78.65710	14.88500	78.62625			34,235,500,000,000.00	2,300,000,000	5,480,000,000
Total TN40 SPOT									34,235,500,000,000.00	2,300,000,000	5,480,000,000
Total For TN40									34,235,500,000,000.00	2,300,000,000	5,480,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	104.98382	10.75000	104.95379			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	104.17600	10.00000	104.14800			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			8.69500	103.57892	8.69500	103.55470			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			8.66500	103.40591	8.66500	103.38194			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A On 14/12/2020 Spot Bond			8.46500	8.46500	8.46500	103.53920				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.42165				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	100.42827				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	101.49885				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	100.46664				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	100.53517				0.00	1,520,000,000	760,000,000
Total TRA2D1 SPOT										0.00	1,520,000,000	760,000,000
Total For TRA2D1										0.00	1,520,000,000	760,000,000
TRA2D On 14/12/2020 Spot Bond					0.00000	100.53517				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	101.04859				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	101.07310				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			8.88000	103.65041	8.88000	103.62567				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	101.04305				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	101.06423				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0

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	101.23258				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.20935				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	101.60979				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	101.72732				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	101.78284				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			9.17000	102.96847	9.17000	104.33219				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	101.60978				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	101.72732				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	101.78284				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	103.86290	8.62000	103.87795				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	101.99173				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	101.99173				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG01U SPOT										0.00	0	0
Total For TSG01U										0.00	0	0
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG02U SPOT										0.00	0	0
Total For TSG02U										0.00	0	0
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG03U SPOT										0.00	0	0
Total For TSG03U										0.00	0	0
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG04U SPOT										0.00	0	0
Total For TSG04U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG08U SPOT									0.00	0	0
Total For TSG08U									0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	99.70414			0.00	0	0
Total TSP230 SPOT									0.00	0	0
Total For TSP230									0.00	0	0
TSP23 On 07/05/2020 Spot Bond					0.00000	99.11143			0.00	0	0
Total TSP232 SPOT									0.00	0	0
Total For TSP232									0.00	0	0
TSP23 On 09/07/2020 Spot Bond					0.00000	97.86366			0.00	0	0
Total TSP233 SPOT									0.00	0	0
Total For TSP233									0.00	0	0
TSP23 On 13/08/2020 Spot Bond					0.00000	101.70336			0.00	400,000,000	200,000,000
Total TSP235 SPOT									0.00	400,000,000	200,000,000
Total For TSP235									0.00	400,000,000	200,000,000
TSP23 On 09/04/2020 Spot Bond					0.00000	99.72135			0.00	46,000,000	23,000,000
Total TSP237 SPOT									0.00	46,000,000	23,000,000
Total For TSP237									0.00	46,000,000	23,000,000
TSP23 On 08/10/2020 Spot Bond					0.00000	96.06762			0.00	0	0
Total TSP238 SPOT									0.00	0	0
Total For TSP238									0.00	0	0
TSP23 On 14/05/2020 Spot Bond					0.00000	99.02240			0.00	0	0
Total TSP239 SPOT									0.00	0	0
Total For TSP239									0.00	0	0
TSP24 On 12/11/2020 Spot Bond					0.00000	95.31488			0.00	0	0
Total TSP240 SPOT									0.00	0	0
Total For TSP240									0.00	0	0
TSP24 On 11/06/2020 Spot Bond					0.00000	98.59445			0.00	0	0
Total TSP241 SPOT									0.00	0	0
Total For TSP241									0.00	0	0
TSP24 On 10/09/2020 Spot Bond					0.00000	96.82963			0.00	0	0
Total TSP242 SPOT									0.00	0	0
Total For TSP242									0.00	0	0
TSP24 On 04/03/2021 Spot Bond					0.00000	93.53019			0.00	0	0
Total TSP243 SPOT									0.00	0	0
Total For TSP243									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP244 On 18/03/2021 Spot Bond					0.00000	93.43392				0.00	0	0
Total TSP244 SPOT										0.00	0	0
Total For TSP244										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.42337				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	101.68874				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	102.73125				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF02 On 24/10/2024 Spot Bond					0.00000	101.68143				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC32 On 06/04/2020 Spot Bond					0.00000	101.57134				0.00	0	0
Total TWC324 SPOT										0.00	0	0
Total For TWC324										0.00	0	0
TWC32 On 09/04/2020 Spot Bond					0.00000	101.51167				0.00	0	0
Total TWC325 SPOT										0.00	0	0
Total For TWC325										0.00	0	0
TWC32 On 20/04/2020 Spot Bond					0.00000	101.27516				0.00	0	0
Total TWC326 SPOT										0.00	0	0
Total For TWC326										0.00	0	0
TWC32 On 24/04/2020 Spot Bond					0.00000	101.13603				0.00	0	0
Total TWC327 SPOT										0.00	0	0
Total For TWC327										0.00	0	0
TWC32 On 29/04/2020 Spot Bond					0.00000	101.09893				0.00	0	0
Total TWC328 SPOT										0.00	0	0
Total For TWC328										0.00	0	0
TWC32 On 13/05/2020 Spot Bond					0.00000	100.80755				0.00	0	0
Total TWC329 SPOT										0.00	0	0
Total For TWC329										0.00	0	0
TWC33 On 19/05/2020 Spot Bond					0.00000	100.59384				0.00	0	0
Total TWC330 SPOT										0.00	0	0
Total For TWC330										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC33 On 27/05/2020 Spot Bond					0.00000	100.51470				0.00	0	0
Total TWC331 SPOT										0.00	0	0
Total For TWC331										0.00	0	0
TWC33 On 04/06/2020 Spot Bond					0.00000	100.41878				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			8.64500	102.51678	8.64500	102.49320				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			12.97000	93.79755	12.97000	93.76553				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB6U SPOT									0.00	0	0
Total For VCPB6U									0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB7U SPOT									0.00	0	0
Total For VCPB7U									0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB8U SPOT									0.00	0	0
Total For VCPB8U									0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCPB9U SPOT									0.00	0	0
Total For VCPB9U									0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA03U SPOT									0.00	0	0
Total For VJA03U									0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA04U SPOT									0.00	0	0
Total For VJA04U									0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA05U SPOT									0.00	0	0
Total For VJA05U									0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA06U SPOT									0.00	0	0
Total For VJA06U									0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA07U SPOT									0.00	0	0
Total For VJA07U									0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA08U SPOT									0.00	0	0
Total For VJA08U									0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA09U SPOT									0.00	0	0
Total For VJA09U									0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA10U SPOT									0.00	0	0
Total For VJA10U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA11U SPOT									0.00	0	0
Total For VJA11U									0.00	0	0
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJA12U SPOT									0.00	0	0
Total For VJA12U									0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB03U SPOT									0.00	0	0
Total For VJB03U									0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB04U SPOT									0.00	0	0
Total For VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB10U SPOT									0.00	0	0
Total For VJB10U									0.00	0	0
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB11U SPOT									0.00	0	0
Total For VJB11U									0.00	0	0
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB12U SPOT									0.00	0	0
Total For VJB12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VKE07 On 08/06/2020 Spot Bond					0.00000	100.56270			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	101.99263			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	101.88937			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	101.57969			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	101.59184			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	101.18628			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	100.93925			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	101.03424			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	101.05639			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA11U SPOT										0.00	0	0
Total For VPA11U										0.00	0	0
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA12U SPOT										0.00	0	0
Total For VPA12U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB10U SPOT									0.00	0	0
Total For VPB10U									0.00	0	0
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB11U SPOT									0.00	0	0
Total For VPB11U									0.00	0	0
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB12U SPOT									0.00	0	0
Total For VPB12U									0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR862U SPOT									0.00	0	0
Total For VR862U									0.00	0	0
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		000,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total VR864U SPOT								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
Total For VR864U								10,000,000,000,000.00	20,000,000,000	20,000,000,000	
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.03575				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.23571				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	100.92182				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			7.40500	103.20189	7.40500	103.18122				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WSP5 On 28/05/2021 Spot Bond			7.69000	104.38780	7.69000	104.36617			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	46.98503	100.00000	46.88048			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									2.67e+017	119,749,864,858	360,241,416,577
Total for SPOT :									2.67e+017	119,749,864,858	360,241,416,577
Total Futures									2.67e+017	119,749,867,917	360,242,451,634
Total Options									0.00	0	426,139
Grand Total:									2.67e+017	119,749,867,917	360,242,877,773