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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 26/03/2020

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			13.18847	65.87170	13.42456	64.81944			0.00	0	350
ES33 On 06/08/2020 Bond Future			13.42990	66.93609	13.67650	65.86715			0.00	0	0
ES33 On 05/11/2020 Bond Future			13.67520	64.23378	13.93376	63.14341			0.00	0	0
ES33 On 04/02/2021 Bond Future			13.93974	65.29328	14.21029	64.18516			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			13.40823	65.89653	13.63472	64.80504			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			13.64060	66.96177	13.87784	65.85275			0.00	0	0
ES42 On 05/11/2020 Bond Future			13.87860	63.78528	14.12829	62.65419			0.00	0	0
ES42 On 04/02/2021 Bond Future			14.12650	64.83741	14.38837	63.68789			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			123.09554	123.09554	128.72416	128.72416			0.00	0	2,087
I2025 On 06/08/2020 Bond Future			123.60881	123.60881	129.33038	129.33038			0.00	0	0
I2025 On 05/11/2020 Bond Future			125.64193	125.64193	131.44946	131.44946			0.00	0	0
I2025 On 04/02/2021 Bond Future			126.21425	126.21425	132.11936	132.11936			0.00	0	0

Contract 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			83.38151	83.38151	88.00742	88.00742			128,907,814.46	1,546	2,571
I2029 On 06/08/2020 Bond Future			84.74956	84.74956	89.45178	89.45178			0.00	0	0
I2029 On 05/11/2020 Bond Future			85.00071	85.00071	89.77479	89.77479			0.00	0	0
I2029 On 04/02/2021 Bond Future			86.42227	86.42227	91.27639	91.27639			0.00	0	0
Total I2029 Future									128,907,814.46	1,546	2,571
Total For I2029									128,907,814.46	1,546	2,571
I2033 On 07/05/2020 Bond Future			76.96933	76.96933	79.00865	79.00865			0.00	0	7,142
I2033 On 06/08/2020 Bond Future			78.23217	78.23217	80.30532	80.30532			0.00	0	0
I2033 On 05/11/2020 Bond Future			78.29863	78.29863	80.40086	80.40086			0.00	0	0
I2033 On 04/02/2021 Bond Future			79.60807	79.60807	81.74573	81.74573			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			81.95944	81.95944	89.22012	89.22012			0.00	0	11,856
I2038 On 06/08/2020 Bond Future			81.60946	81.60946	88.98967	88.98967			0.00	0	0
I2038 On 05/11/2020 Bond Future			82.95195	82.95195	90.44790	90.44790			0.00	0	0
I2038 On 04/02/2021 Bond Future			82.61919	82.61919	90.24084	90.24084			0.00	0	0
Total I2038 Future									0.00	0	11,856
Total For I2038									0.00	0	11,856
I2046 On 07/05/2020 Bond Future			68.42131	68.42131	75.42973	75.42973			8,278,978.51	121	15,286
I2046 On 06/08/2020 Bond Future			69.54383	69.54383	76.66771	76.66771			0.00	0	0
I2046 On 05/11/2020 Bond Future			68.89221	68.89221	76.12838	76.12838			0.00	0	0
I2046 On 04/02/2021 Bond Future			70.04424	70.04424	77.40175	77.40175			0.00	0	0
Total I2046 Future									8,278,978.51	121	15,286
Total For I2046									8,278,978.51	121	15,286
I2050 On 07/05/2020 Bond Future			68.13663	68.13663	75.08275	75.08275			8,108,258.97	119	15,560
I2050 On 06/08/2020 Bond Future			67.37503	67.37503	74.43533	74.43533			0.00	0	0
I2050 On 05/11/2020 Bond Future			68.48330	68.48330	75.65511	75.65511			0.00	0	0
I2050 On 04/02/2021 Bond Future			67.70850	67.70850	75.00042	75.00042			0.00	0	0
Total I2050 Future									8,108,258.97	119	15,560
Total For I2050									8,108,258.97	119	15,560
R186 On 07/05/2020 Bond Future			10.42047	104.45279	10.70860	103.10857		8.24	2,007,060,359.85	19,215	88,334
R186 On 06/08/2020 Bond Future			10.63691	100.84309	10.94166	99.47746		8.80	0.00	0	2,180
R186 On 05/11/2020 Bond Future			10.85839	102.47842	11.18245	101.08434		8.55	0.00	0	0
R186 On 04/02/2021 Bond Future			11.10165	98.87119	11.44545	97.45439		8.51	0.00	0	0
Total R186 Future									2,007,060,359.85	19,215	90,514
R186 On 07/05/2020 Bond Future	8.28	Put			12,103.73000	12.10373	10,759,630	8.14	0.00	0	0

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R186	On	07/05/2020	Bond Future	8.28	Call			0.02000	0.00002	0,140	8.14	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Call			1.65000	0.00165	6,760	8.14	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			8,687.88000	8.68788	7,348,770	8.14	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			0.12000	0.00012	0,600	8.14	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			10,931.83000	10.93183	9,588,090	8.14	0.00	0	23,172
R186	On	07/05/2020	Bond Future	7.90	Call			0.00000	0.00000	0,010	8.14	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			14,165.88000	14.16588	12,821,670	8.14	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			15,828.43000	15.82843	14,484,210	8.14	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			0.00000	0.00000	0,000	8.14	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Call			0.01000	0.00001	0,040	8.14	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			13,183.05000	13.18305	11,838,860	8.14	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			0.01000	0.00001	0,040	8.14	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			13,128.76000	13.12876	11,784,570	8.14	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			0.00000	0.00000	0,030	8.14	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			13,237.35000	13.23735	11,893,160	8.14	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			26.34000	0.02634	52,550	8.75	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			12,409.24000	12.40924	11,069,820	8.75	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Call			19.99000	0.01999	40,650	8.75	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			12,973.75000	12.97375	11,628,780	8.75	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			26.99000	0.02699	53,760	8.75	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			12,358.18000	12.35818	11,019,320	8.75	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			27.67000	0.02767	55,010	8.75	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			12,307.18000	12.30718	10,968,890	8.75	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			11,800.57000	11.80057	10,493,350	8.36	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			15,730.51000	15.73051	14,363,160	8.36	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			34.94000	0.03494	61,670	8.36	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			142.25000	0.14225	230,260	8.36	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			11,753.53000	11.75353	10,447,460	8.36	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			85.65000	0.08565	143,230	8.36	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			348.02000	0.34802	529,730	8.36	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			9,006.90000	9.00690	7,794,530	8.36	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			144.51000	0.14451	233,670	8.36	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			11,706.55000	11.70655	10,401,630	8.36	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			140.02000	0.14002	226,880	8.36	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			13,237.53000	13.23753	11,901,030	8.36	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call			86.87000	0.08687	141,590	7.97	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put			14,787.64000	14.78764	13,425,560	7.97	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call			88.18000	0.08818	143,610	7.97	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put			14,740.02000	14.74002	13,378,650	7.97	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			85.57000	0.08557	139,600	7.97	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			14,835.29000	14.83529	13,472,520	7.97	0.00	0	0

Contract 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											2,007,060,359.85	19,215	126,686
R197	On 07/05/2020			298.78820	298.78820	297.33820	297.33820				0.00	0	2,507
R197	On 06/08/2020			295.90434	295.90434	294.43155	294.43155				0.00	0	0
R197	On 05/11/2020			300.77145	300.77145	299.25595	299.25595				0.00	0	0
R197	On 04/02/2021			297.81141	297.81141	296.27149	296.27149				0.00	0	0
Total R197 Future											0.00	0	2,507
Total For R197											0.00	0	2,507
R202	On 07/05/2020			179.02526	179.02526	190.24551	190.24551				14,142,995.54	79	8,070
R202	On 06/08/2020			177.82703	177.82703	189.23208	189.23208				0.00	0	0
R202	On 05/11/2020			180.75187	180.75187	192.33263	192.33263				0.00	0	0
R202	On 04/02/2021			179.53086	179.53086	191.30576	191.30576				0.00	0	0
Total R202 Future											14,142,995.54	79	8,070
Total For R202											14,142,995.54	79	8,070
R2023	On 07/05/2020			7.00102	103.40887	7.31773	102.61007		3.52		0.00	0	59,868
R2023	On 06/08/2020			7.04991	105.07983	7.40098	104.26863		3.43		0.00	0	0
R2023	On 05/11/2020			7.10190	102.85929	7.49745	102.02844		3.44		0.00	0	0
R2023	On 04/02/2021			7.16730	104.55588	7.61598	103.71168		3.14		0.00	0	0
Total R2023 Future											0.00	0	59,868
R2023	On 07/05/2020	6.90	Call			156.29000	0.15629	400,810	3.70		0.00	0	0
R2023	On 07/05/2020	6.90	Put			1,211.54000	1.21154	657,260	3.70		0.00	0	0
R2023	On 07/05/2020	6.91	Call			160.11000	0.16011	409,500	3.69		0.00	0	0
R2023	On 07/05/2020	6.91	Put			1,189.93000	1.18993	640,520	3.69		0.00	0	0
R2023	On 07/05/2020	6.89	Call			152.46000	0.15246	392,160	3.72		0.00	0	0
R2023	On 07/05/2020	6.89	Put			1,233.13000	1.23313	674,030	3.72		0.00	0	0
R2023	On 06/08/2020	7.27	Call			705.24000	0.70524	1,126,680	3.36		0.00	0	0
R2023	On 06/08/2020	7.27	Put			1,006.93000	1.00693	617,170	3.36		0.00	0	0
R2023	On 06/08/2020	7.28	Call			714.93000	0.71493	1,139,870	3.36		0.00	0	0
R2023	On 06/08/2020	7.28	Put			993.55000	0.99355	607,290	3.36		0.00	0	0
R2023	On 06/08/2020	7.26	Call			695.40000	0.69540	1,113,340	3.36		0.00	0	0
R2023	On 06/08/2020	7.26	Put			1,020.17000	1.02017	626,910	3.36		0.00	0	0
R2023	On 05/11/2020	7.46	Call			1,017.25000	1.01725	1,476,470	3.30		0.00	0	0
R2023	On 05/11/2020	7.46	Put			1,095.55000	1.09555	723,920	3.30		0.00	0	0
R2023	On 05/11/2020	7.47	Call			1,028.67000	1.02867	1,490,420	3.31		0.00	0	0
R2023	On 05/11/2020	7.47	Put			1,086.05000	1.08605	716,950	3.31		0.00	0	0
R2023	On 05/11/2020	7.45	Call			1,005.59000	1.00559	1,462,270	3.30		0.00	0	0
R2023	On 05/11/2020	7.45	Put			1,104.80000	1.10480	730,630	3.30		0.00	0	0
R2023	On 04/02/2021	6.33	Call			314.75000	0.31475	520,910	2.94		0.00	0	0
R2023	On 04/02/2021	6.33	Put			2,759.04000	2.75904	2,121,000	2.94		0.00	0	0

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R2023	On	04/02/2021	Bond Future	6.34	Call			318.51000	0.31851	526,420	2.94	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			2,743.50000	2.74350	2,107,210	2.94	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			311.04000	0.31104	515,440	2.94	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			2,774.64000	2.77464	2,134,840	2.94	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												0.00	0	59,868
R2030	On	07/05/2020	Bond Future			11.54144	81.83971	11.78239	80.66185		11.93	138,554,629.03	1,693	104,617
R2030	On	06/08/2020	Bond Future			11.75271	79.15375	12.00475	77.95721		12.75	0.00	0	325
R2030	On	05/11/2020	Bond Future			11.95631	80.43760	12.22066	79.21659		12.38	0.00	0	0
R2030	On	04/02/2021	Bond Future			12.17842	77.75784	12.45518	76.51693		12.49	0.00	0	0
Total R2030 Future												138,554,629.03	1,693	104,942
R2030	On	07/05/2020	Bond Future	8.79	Call			0.00000	0.00000	0,010	11.71	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			16,466.27000	16.46627	15,288,420	11.71	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			0.00000	0.00000	0,010	11.71	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			16,403.98000	16.40398	15,226,130	11.71	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			0.00000	0.00000	0,010	11.71	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.45	Call			0.00000	0.00000	0,000	11.71	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	9.19	Call			0.03000	0.00003	0,100	11.71	0.00	0	0
R2030	On	07/05/2020	Bond Future	9.19	Put			14,015.82000	14.01582	12,838,030	11.71	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			16,528.61000	16.52861	15,350,760	11.71	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Call			0.00000	0.00000	0,010	11.71	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.90	Put			15,783.99000	15.78399	14,606,140	11.71	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Put			16,093.32000	16.09332	14,915,470	11.71	0.00	0	5,820
R2030	On	07/05/2020	Bond Future	8.85	Call			0.00000	0.00000	0,010	11.71	0.00	0	5,000
R2030	On	07/05/2020	Bond Future	8.45	Put			18,616.33000	18.61633	17,438,470	11.71	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			6,938.79000	6.93879	5,953,570	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			469.20000	0.46920	680,520	12.56	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.00	Put			10,377.01000	10.37701	9,260,030	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			139.36000	0.13936	218,920	12.56	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.05	Put			15,732.00000	15.73200	14,548,480	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			15,435.01000	15.43501	14,253,000	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			19.74000	0.01974	34,590	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			15,375.80000	15.37580	14,194,110	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			18.78000	0.01878	33,000	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			15,494.29000	15.49429	14,311,970	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			2.56000	0.00256	4,940	12.56	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			16,874.09000	16.87409	15,685,980	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			10.42000	0.01042	18,850	12.56	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			13,571.16000	13.57116	12,402,870	12.56	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			41.21000	0.04121	69,460	12.56	0.00	0	0

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			19.25000	0.01925	33,780	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			84.49000	0.08449	136,760	12.56	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			14,845.60000	14.84560	13,667,080	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			24.59000	0.02459	42,610	12.56	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			19,094.88000	19.09488	17,901,790	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			3.86000	0.00386	7,310	12.56	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			19,978.17000	19.97817	18,784,010	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			16.99000	0.01699	30,010	12.56	0.00	0	450
R2030	On	06/08/2020	Bond Future	10.75	Put			6,715.31000	6.71531	5,742,950	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			506.61000	0.50661	730,790	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			10,114.56000	10.11456	9,004,160	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			153.36000	0.15336	239,500	12.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put			11,721.76000	11.72176	10,577,490	12.56	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Call			245.46000	0.24546	350,440	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			12,123.13000	12.12313	11,007,100	12.02	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.61	Call			169.99000	0.16999	247,360	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			13,443.46000	13.44346	12,299,820	12.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.36	Put			20,716.63000	20.71663	19,507,230	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			14,701.84000	14.70184	13,538,040	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			9,602.46000	9.60246	8,563,650	12.02	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			120.75000	0.12075	178,750	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			14,646.30000	14.64630	13,483,290	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			122.69000	0.12269	181,480	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			14,590.84000	14.59084	13,428,620	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			118.84000	0.11884	176,050	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			11,105.48000	11.10548	10,016,250	12.02	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			19,669.11000	19.66911	18,463,700	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			26.58000	0.02658	42,180	12.02	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			16,690.03000	16.69003	15,503,740	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			66.37000	0.06637	101,090	12.02	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	10.37	Call			485.71000	0.48571	667,910	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			9,138.32000	9.13832	8,118,140	12.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			20,840.99000	20.84099	19,631,170	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			18.29000	0.01829	29,480	12.02	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			16,632.07000	16.63207	15,446,300	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			67.53000	0.06753	102,770	12.02	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	10.06	Call			324.17000	0.32417	455,950	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			48.29000	0.04829	74,640	12.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			18,458.85000	18.45885	17,259,600	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			38.79000	0.03879	60,550	12.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			15,543.52000	15.54352	14,368,980	12.02	0.00	0	0

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			93.11000	0.09311	139,580	12.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.47	Call			549.66000	0.54966	750,490	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			19.03000	0.01903	30,640	12.02	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			17,685.35000	17.68535	16,491,100	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			49.17000	0.04917	75,930	12.02	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			22,351.34000	22.35134	21,137,530	12.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			11.16000	0.01116	18,360	12.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			17,744.47000	17.74447	16,549,810	12.02	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Put			21,413.91000	21.41391	20,192,910	11.71	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			38.63000	0.03863	58,540	11.71	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	9.12	Put			17,033.74000	17.03374	15,846,390	11.71	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			120.90000	0.12090	174,460	11.71	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.36	Put			21,474.62000	21.47462	20,253,340	11.71	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			16,810.21000	16.81021	15,625,500	11.71	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			129.69000	0.12969	186,560	11.71	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			16,754.50000	16.75450	15,570,460	11.71	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			126.11000	0.12611	181,640	11.71	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			16,865.99000	16.86599	15,680,610	11.71	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			38.00000	0.03800	57,630	11.71	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			18,512.36000	18.51236	17,310,220	11.71	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			82.95000	0.08295	121,720	11.71	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			472.96000	0.47296	638,940	11.71	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			11,413.40000	11.41340	10,338,470	11.71	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			127.89000	0.12789	184,090	11.71	0.00	0	0
Total R2030 Option												0.00	0	143,247
Total For R2030												138,554,629.03	1,693	248,189
R2032	On	07/05/2020	Bond Future			11.95778	77.71646	12.21883	76.37717		13.39	25,646,431.80	330	81,658
R2032	On	06/08/2020	Bond Future			12.16259	78.97226	12.43493	77.61171		13.58	0.00	0	300
R2032	On	05/11/2020	Bond Future			12.36894	76.09736	12.65411	74.70991		13.94	0.00	0	0
R2032	On	04/02/2021	Bond Future			12.58818	77.35256	12.88602	75.94249		13.45	0.00	0	0
Total R2032 Future												25,646,431.80	330	81,958
R2032	On	07/05/2020	Bond Future	9.30	Put			17,095.34000	17.09534	15,756,060	13.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.30	Call			0.00000	0.00000	0,010	13.04	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.00	Put			19,147.18000	19.14718	17,807,890	13.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	13.04	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.50	Put			15,761.13000	15.76113	14,421,880	13.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			0.01000	0.00001	0,050	13.04	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put			17,772.47000	17.77247	16,433,190	13.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.20	Call			0.00000	0.00000	0,010	13.04	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.17	Call			0.00000	0.00000	0,000	13.04	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			17,976.94000	17.97694	16,637,650	13.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Call			0.02000	0.00002	0,070	13.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.54	Put			15,497.47000	15.49747	14,158,230	13.04	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	8.82	Put			20,408.14000	20.40814	19,068,850	13.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	8.82	Call			0.00000	0.00000	0,000	13.04	0.00	0	3,000
R2032	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	13.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			17,908.71000	17.90871	16,569,420	13.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			0.00000	0.00000	0,010	13.04	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			17,840.56000	17.84056	16,501,280	13.04	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			16,913.64000	16.91364	15,566,830	13.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			15.07000	0.01507	28,190	13.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			17,044.03000	17.04403	15,696,600	13.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call			2.28000	0.00228	4,690	13.25	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			18,097.70000	18.09770	16,746,120	13.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			9.82000	0.00982	18,790	13.25	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call			15.47000	0.01547	28,900	13.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			16,978.80000	16.97880	15,631,680	13.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			15.88000	0.01588	29,620	13.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Call			46.78000	0.04678	82,000	13.25	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			14,121.92000	14.12192	12,796,590	13.25	0.00	0	800
R2032	On	06/08/2020	Bond Future	8.79	Put			21,508.51000	21.50851	20,150,370	13.25	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			20,222.44000	20.22244	18,857,670	13.46	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			36.23000	0.03623	58,910	13.46	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			26.05000	0.02605	43,020	13.46	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			18,072.93000	18.07293	16,723,890	13.46	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			66.38000	0.06638	104,790	13.46	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			720.91000	0.72091	994,730	13.46	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			16,072.44000	16.07244	14,746,230	13.46	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			116.31000	0.11631	178,410	13.46	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			16,011.32000	16.01132	14,685,970	13.46	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			112.57000	0.11257	172,960	13.46	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			9,289.81000	9.28981	8,154,660	13.46	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			21,362.51000	21.36251	19,992,030	13.46	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			16,999.53000	16.99953	15,661,560	13.46	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			89.10000	0.08910	138,580	13.46	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			648.23000	0.64823	900,530	13.46	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			16,133.65000	16.13365	14,806,590	13.46	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			8,859.90000	8.85990	7,746,270	13.46	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			114.43000	0.11443	175,670	13.46	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			143.98000	0.14398	211,590	12.62	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			17,933.98000	17.93398	16,591,520	12.62	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
R2032	On	04/02/2021	Bond Future	9.63	Call			146.02000	0.14602	214,440	12.62	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			17,872.88000	17.87288	16,531,230	12.62	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			23,285.16000	23.28516	21,897,520	12.62	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			40.19000	0.04019	62,620	12.62	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			19,996.56000	19.99656	18,631,310	12.62	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			88.98000	0.08898	133,800	12.62	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.61	Call			141.96000	0.14196	208,780	12.62	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			17,995.16000	17.99516	16,651,910	12.62	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Call			633.75000	0.63375	861,770	12.62	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			11,254.44000	11.25444	10,072,390	12.62	0.00	0	800
Total R2032 Option												0.00	0	55,800
Total For R2032												25,646,431.80	330	137,758
R2035	On	07/05/2020	Bond Future			12.09766	79.78825	12.32799	78.50231		13.52	40,851,584.00	512	132,815
R2035	On	06/08/2020	Bond Future			12.29072	81.07751	12.53081	79.77121		13.70	0.00	0	410
R2035	On	05/11/2020	Bond Future			12.48687	77.89825	12.73804	76.56578		14.05	0.00	0	0
R2035	On	04/02/2021	Bond Future			12.69912	79.18315	12.96144	77.82893		13.82	0.00	0	0
Total R2035 Future												40,851,584.00	512	133,225
R2035	On	07/05/2020	Bond Future	9.55	Put			17,956.78000	17.95678	16,670,850	12.85	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Call			0.00000	0.00000	0,010	12.85	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			15,734.01000	15.73401	14,448,120	12.85	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			0.01000	0.00001	0,060	12.85	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.78	Put			16,245.81000	16.24581	14,959,890	12.85	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Put			20,806.53000	20.80653	19,520,590	12.85	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			0.00000	0.00000	0,000	12.85	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			2.02000	0.00202	6,130	12.85	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			10,703.16000	10.70316	9,421,330	12.85	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			21,359.58000	21.35958	20,073,640	12.85	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			18,562.63000	18.56263	17,276,690	12.85	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			0.00000	0.00000	0,000	12.85	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			16,466.42000	16.46642	15,180,500	12.85	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			0.01000	0.00001	0,030	12.85	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			5.51000	0.00551	15,490	12.85	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			9,511.57000	9.51157	8,235,610	12.85	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Call			0.01000	0.00001	0,030	12.85	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.48	Call			0.00000	0.00000	0,000	12.85	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			18,486.59000	18.48659	17,200,650	12.85	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			0.00000	0.00000	0,000	12.85	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			18,410.64000	18.41064	17,124,700	12.85	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			0.00000	0.00000	0,000	12.85	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			16,334.33000	16.33433	15,044,710	13.03	0.00	0	0

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	8.75	Call			0.46000	0.00046	0,970	13.03	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			21.99000	0.02199	39,080	13.03	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			16,263.17000	16.26317	14,973,960	13.03	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			22.61000	0.02261	40,120	13.03	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			16,192.10000	16.19210	14,903,310	13.03	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			21.39000	0.02139	38,070	13.03	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			10.70000	0.01070	19,740	13.03	0.00	0	500
R2035	On	06/08/2020	Bond Future	10.45	Call			84.95000	0.08495	139,910	13.03	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			12,636.53000	12.63653	11,385,190	13.03	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			23,199.55000	23.19955	21,894,470	13.03	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			1.17000	0.00117	2,390	13.03	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			25,219.91000	25.21991	23,914,120	13.03	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Put			22,486.56000	22.48656	21,181,900	13.03	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			1.61000	0.00161	3,250	13.03	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.67	Put			18,070.65000	18.07065	16,773,390	13.03	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			187.42000	0.18742	274,170	13.37	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			14,517.39000	14.51739	13,271,670	13.37	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			181.28000	0.18128	265,640	13.37	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			14,647.33000	14.64733	13,399,220	13.37	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			184.33000	0.18433	269,880	13.37	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			14,582.30000	14.58230	13,335,380	13.37	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			17,527.63000	17.52763	16,257,030	13.00	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			16,998.18000	16.99818	15,735,850	13.00	0.00	0	650
R2035	On	04/02/2021	Bond Future	11.14	Call			800.47000	0.80047	1,049,640	13.00	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			11,031.48000	11.03148	9,926,430	13.00	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			205.97000	0.20597	288,600	13.00	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			17,594.31000	17.59431	16,322,720	13.00	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Call			208.92000	0.20892	292,540	13.00	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			203.06000	0.20306	284,700	13.00	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			17,661.11000	17.66111	16,388,530	13.00	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			233.77000	0.23377	325,660	13.00	0.00	0	0
Total R2035 Option												0.00	0	71,151
Total For R2035												40,851,584.00	512	204,376
R2037	On	07/05/2020	Bond Future			12.19919	76.21476	12.41439	75.02808		14.27	0.00	0	83,470
R2037	On	06/08/2020	Bond Future			12.39410	73.18742	12.61853	71.98188		15.36	0.00	0	300
R2037	On	05/11/2020	Bond Future			12.57969	74.37456	12.81420	73.14480		14.84	0.00	0	0
R2037	On	04/02/2021	Bond Future			12.77986	71.34440	13.02451	70.09455		15.42	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	0,010	13.68	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			18,260.07000	18.26007	17,073,400	13.68	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	07/05/2020	Bond Future	9.61	Call			0.00000	0.00000	0,010	13.68	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			18,183.28000	18.18328	16,996,610	13.68	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			0.00000	0.00000	0,000	13.68	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			18,336.95000	18.33695	17,150,270	13.68	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			15,262.74000	15.26274	14,076,140	13.68	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			0.04000	0.00004	0,120	13.68	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			17,496.53000	17.49653	16,309,860	13.68	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			0.00000	0.00000	0,010	13.68	0.00	0	7,500
R2037	On	06/08/2020	Bond Future	9.87	Call			19.36000	0.01936	32,770	14.76	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			17,268.52000	17.26852	16,076,390	14.76	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			19.90000	0.01990	33,640	14.76	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			17,195.24000	17.19524	16,003,440	14.76	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			18.84000	0.01884	31,930	14.76	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			17,341.90000	17.34190	16,149,450	14.76	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			137.63000	0.13763	197,600	14.20	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			16,115.78000	16.11578	14,945,990	14.20	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			140.04000	0.14004	200,900	14.20	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			16,047.48000	16.04748	14,878,580	14.20	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			135.26000	0.13526	194,350	14.20	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			16,184.21000	16.18421	15,013,540	14.20	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Put			15,269.51000	15.26951	14,138,520	14.49	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Call			355.90000	0.35590	474,760	14.49	0.00	0	240
R2037	On	04/02/2021	Bond Future	13.73	Call			5,784.33000	5.78433	6,637,750	15.13	0.00	0	0
R2037	On	04/02/2021	Bond Future	13.73	Put			2,368.67000	2.36867	1,972,240	15.13	0.00	0	300
R2037	On	04/02/2021	Bond Future	11.97	Put			7,371.43000	7.37143	6,527,760	14.49	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Put			13,016.34000	13.01634	11,938,100	14.49	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.28	Call			273.82000	0.27382	369,440	14.49	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			16,561.30000	16.56130	15,407,070	14.49	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.90	Put			7,669.69000	7.66969	6,808,610	14.49	0.00	0	240
R2037	On	04/02/2021	Bond Future	10.29	Call			277.52000	0.27752	374,220	14.49	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Put			16,495.52000	16.49552	15,342,370	14.49	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			270.16000	0.27016	364,710	14.49	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			16,627.21000	16.62721	15,471,910	14.49	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			558.99000	0.55899	730,600	14.49	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			1,724.05000	1.72405	2,130,230	14.49	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.35	Call			300.58000	0.30058	403,930	14.49	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			16,103.43000	16.10343	14,956,930	14.49	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			20,948.96000	20.94896	19,743,050	14.49	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			109.67000	0.10967	153,610	14.49	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.90	Call			1,622.45000	1.62245	2,011,220	14.49	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2037 Option										0.00	0	16,296
Total For R2037										0.00	0	100,066
R2040 On 07/05/2020 Bond Future			12.20182	78.78737	12.44253	77.38081		14.16		14,969,600.30	190	65,728
R2040 On 06/08/2020 Bond Future			12.39146	75.55104	12.64263	74.12210		15.27		0.00	0	600
R2040 On 05/11/2020 Bond Future			12.57170	76.77657	12.83415	75.31959		14.72		0.00	0	0
R2040 On 04/02/2021 Bond Future			12.76598	73.53561	13.03993	72.05481		15.49		0.00	0	0
Total R2040 Future										14,969,600.30	190	66,328
R2040 On 07/05/2020 Bond Future	9.74	Call			0.00000	0.00000	0,010	13.39		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.74	Put			18,681.90000	18.68190	17,275,350	13.39		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Call			0.00000	0.00000	0,010	13.39		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Put			18,599.42000	18.59942	17,192,870	13.39		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Call			0.00000	0.00000	0,000	13.39		0.00	0	0
R2040 On 07/05/2020 Bond Future	10.15	Call			0.04000	0.00004	0,150	13.39		0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.00	Put			16,573.94000	16.57394	15,167,420	13.39		0.00	0	0
R2040 On 07/05/2020 Bond Future	10.00	Call			0.01000	0.00001	0,050	13.39		0.00	0	2,640
R2040 On 07/05/2020 Bond Future	9.50	Put			20,696.34000	20.69634	19,289,780	13.39		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.50	Call			0.00000	0.00000	0,000	13.39		0.00	0	2,640
R2040 On 07/05/2020 Bond Future	11.10	Call			15.74000	0.01574	43,190	13.39		0.00	0	450
R2040 On 07/05/2020 Bond Future	12.70	Put			800.24000	0.80024	414,980	13.44		0.00	0	0
R2040 On 07/05/2020 Bond Future	12.70	Call			2,257.39000	2.25739	3,278,690	13.44		0.00	0	325
R2040 On 07/05/2020 Bond Future	9.85	Put			17,780.82000	17.78082	16,374,270	13.39		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.85	Call			0.00000	0.00000	0,010	13.39		0.00	0	7,500
R2040 On 07/05/2020 Bond Future	10.15	Put			15,391.77000	15.39177	13,985,320	13.39		0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Put			18,764.50000	18.76450	17,357,940	13.39		0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Put			2,250.52000	2.25052	1,433,050	13.39		0.00	0	0
R2040 On 07/05/2020 Bond Future	12.20	Call			833.16000	0.83316	1,422,250	13.39		0.00	0	325
R2040 On 07/05/2020 Bond Future	11.80	Put			4,126.11000	4.12611	2,990,630	13.39		0.00	0	0
R2040 On 07/05/2020 Bond Future	11.80	Call			271.62000	0.27162	542,700	13.39		0.00	0	450
R2040 On 07/05/2020 Bond Future	11.10	Put			8,455.59000	8.45559	7,076,480	13.39		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Call			154.42000	0.15442	252,880	14.45		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.85	Put			11,447.82000	11.44782	10,117,340	14.45		0.00	0	12,538
R2040 On 06/08/2020 Bond Future	11.26	Call			356.50000	0.35650	550,270	14.45		0.00	0	0
R2040 On 06/08/2020 Bond Future	11.26	Put			8,828.50000	8.82850	7,593,330	14.45		0.00	0	517
R2040 On 06/08/2020 Bond Future	10.79	Call			135.10000	0.13510	223,240	14.45		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.79	Put			11,854.46000	11.85446	10,513,660	14.45		0.00	0	800
R2040 On 06/08/2020 Bond Future	9.57	Put			21,178.52000	21.17852	19,754,040	14.45		0.00	0	0
R2040 On 06/08/2020 Bond Future	9.57	Call			4.41000	0.00441	8,870	14.45		0.00	0	800
R2040 On 06/08/2020 Bond Future	10.07	Put			17,129.70000	17.12970	15,718,850	14.45		0.00	0	0
R2040 On 06/08/2020 Bond Future	10.07	Call			21.29000	0.02129	39,380	14.45		0.00	0	800
R2040 On 06/08/2020 Bond Future	10.03	Call			18.94000	0.01894	35,270	14.45		0.00	0	0

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			17,442.45000	17.44245	16,029,840	14.45	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			19.51000	0.01951	36,260	14.45	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			17,364.08000	17.36408	15,951,890	14.45	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			18.39000	0.01839	34,310	14.45	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			17,520.94000	17.52094	16,107,920	14.45	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Put			17,006.19000	17.00619	15,611,950	13.96	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			115.92000	0.11592	178,660	13.96	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			1,084.41000	1.08441	1,463,230	13.96	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			7,744.54000	7.74454	6,666,380	13.96	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			18,754.05000	18.75405	17,339,710	13.96	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			73.85000	0.07385	116,490	13.96	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			848.39000	0.84839	1,163,640	13.96	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			8,786.90000	8.78690	7,645,170	13.96	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			20,895.75000	20.89575	19,464,780	13.96	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			41.80000	0.04180	67,810	13.96	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			22,794.76000	22.79476	21,354,240	13.96	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			24.84000	0.02484	41,300	13.96	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			134.65000	0.13465	205,880	13.96	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			16,415.25000	16.41525	15,029,500	13.96	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			137.16000	0.13716	209,510	13.96	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			16,342.01000	16.34201	14,957,380	13.96	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			132.18000	0.13218	202,300	13.96	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			16,488.63000	16.48863	15,101,770	13.96	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			1,176.70000	1.17670	1,536,260	14.57	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			9,755.55000	9.75555	8,634,310	14.57	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.74	Call			1,390.08000	1.39008	1,797,100	14.57	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			8,892.82000	8.89282	7,819,040	14.57	0.00	0	800
R2040	On	04/02/2021	Bond Future	9.49	Put			23,960.02000	23.96002	22,514,570	14.57	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			70.37000	0.07037	105,720	14.57	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			18,107.92000	18.10792	16,725,650	14.57	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			233.26000	0.23326	331,790	14.57	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			23,299.41000	23.29941	21,858,500	14.57	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			80.85000	0.08085	120,740	14.57	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			19,366.58000	19.36658	17,965,490	14.57	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			181.33000	0.18133	261,040	14.57	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.40	Call			292.71000	0.29271	411,750	14.57	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			16,960.81000	16.96081	15,599,050	14.57	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Call			296.80000	0.29680	417,220	14.57	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			16,890.34000	16.89034	15,529,960	14.57	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			300.93000	0.30093	422,740	14.57	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			16,820.01000	16.82001	15,461,020	14.57	0.00	0	0

Contract 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										14,969,600.30	190	119,513
R2044 On 07/05/2020 Bond Future			12.20402	75.82180	12.43964	74.45335		14.68		0.00	0	83,507
R2044 On 06/08/2020 Bond Future			12.38743	72.66283	12.63339	71.27256		15.83		0.00	0	500
R2044 On 05/11/2020 Bond Future			12.56153	73.84150	12.81861	72.42403		15.26		0.00	0	0
R2044 On 04/02/2021 Bond Future			12.74904	70.67734	13.01749	69.23670		15.97		0.00	0	0
Total R2044 Future										0.00	0	84,007
R2044 On 07/05/2020 Bond Future	9.91	Put			17,447.48000	17.44748	16,079,050	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.91	Call			0.00000	0.00000	0,020	13.96		0.00	0	556
R2044 On 07/05/2020 Bond Future	11.02	Call			10.95000	0.01095	30,120	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	11.02	Put			8,999.04000	8.99904	7,649,760	13.96		0.00	0	556
R2044 On 07/05/2020 Bond Future	9.98	Put			16,870.95000	16.87095	15,502,530	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.98	Call			0.01000	0.00001	0,040	13.96		0.00	0	100
R2044 On 07/05/2020 Bond Future	11.09	Call			15.66000	0.01566	41,690	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	11.09	Put			8,515.88000	8.51588	7,173,460	13.96		0.00	0	100
R2044 On 07/05/2020 Bond Future	9.26	Put			23,110.00000	23.11000	21,741,550	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.26	Call			0.00000	0.00000	0,000	13.96		0.00	0	556
R2044 On 07/05/2020 Bond Future	9.97	Put			16,952.94000	16.95294	15,584,520	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.97	Call			0.01000	0.00001	0,040	13.96		0.00	0	129
R2044 On 07/05/2020 Bond Future	10.81	Call			3.44000	0.00344	10,430	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	10.81	Put			10,485.81000	10.48581	9,124,350	13.96		0.00	0	129
R2044 On 07/05/2020 Bond Future	9.33	Put			22,472.26000	22.47226	21,103,810	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.33	Call			0.00000	0.00000	0,000	13.96		0.00	0	100
R2044 On 07/05/2020 Bond Future	9.81	Call			0.00000	0.00000	0,010	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.81	Put			18,281.94000	18.28194	16,913,500	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Call			0.00000	0.00000	0,010	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.79	Put			18,450.37000	18.45037	17,081,930	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Put			21,395.14000	21.39514	20,026,690	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.45	Call			0.00000	0.00000	0,000	13.96		0.00	0	129
R2044 On 07/05/2020 Bond Future	9.80	Call			0.00000	0.00000	0,010	13.96		0.00	0	0
R2044 On 07/05/2020 Bond Future	9.80	Put			18,366.09000	18.36609	16,997,650	13.96		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Put			23,253.35000	23.25335	21,865,250	15.09		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.36	Call			2.09000	0.00209	4,260	15.09		0.00	0	602
R2044 On 06/08/2020 Bond Future	9.98	Put			17,952.16000	17.95216	16,575,960	15.09		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.98	Call			16.77000	0.01677	30,840	15.09		0.00	0	602
R2044 On 06/08/2020 Bond Future	11.09	Call			266.00000	0.26600	413,910	15.09		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.86	Put			18,936.68000	18.93668	17,556,550	15.09		0.00	0	0
R2044 On 06/08/2020 Bond Future	10.93	Put			10,893.18000	10.89318	9,615,910	15.09		0.00	0	140
R2044 On 06/08/2020 Bond Future	9.87	Call			11.95000	0.01195	22,380	15.09		0.00	0	0
R2044 On 06/08/2020 Bond Future	9.87	Put			18,853.88000	18.85388	17,474,040	15.09		0.00	0	0

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			12.33000	0.01233	23,050	15.09	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			18,771.22000	18.77122	17,391,670	15.09	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			11.58000	0.01158	21,720	15.09	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			9,847.41000	9.84741	8,605,050	15.09	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			26,486.57000	26.48657	25,096,920	15.09	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			0.53000	0.00053	1,150	15.09	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			20,621.65000	20.62165	19,237,050	15.09	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			6.04000	0.00604	11,710	15.09	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			191.02000	0.19102	304,020	15.09	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			478.97000	0.47897	674,810	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			11,279.56000	11.27956	10,057,930	14.54	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			18,528.21000	18.52821	17,155,440	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			81.18000	0.08118	125,880	14.54	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			24,434.58000	24.43458	23,028,230	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			16,221.68000	16.22168	14,877,720	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			9,376.39000	9.37639	8,236,350	14.54	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			148.16000	0.14816	222,830	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			16,147.19000	16.14719	14,804,390	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			150.92000	0.15092	226,770	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			16,072.87000	16.07287	14,731,250	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			145.45000	0.14545	218,960	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			77.93000	0.07793	121,090	14.54	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			24,884.21000	24.88421	23,476,670	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			14.65000	0.01465	24,580	14.54	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			19,166.42000	19.16642	17,787,730	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			68.84000	0.06884	107,620	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			747.55000	0.74755	1,024,980	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			40.96000	0.04096	65,630	14.54	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			19,086.12000	19.08612	17,708,130	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			70.29000	0.07029	109,770	14.54	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			28,809.89000	28.80989	27,395,990	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			4.71000	0.00471	8,280	14.54	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			18,686.86000	18.68686	17,312,550	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			16.62000	0.01662	27,740	14.54	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			561.23000	0.56123	783,220	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			10,603.87000	10.60387	9,408,390	14.54	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			797.97000	0.79797	1,089,630	14.54	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			9,096.47000	9.09647	7,970,660	14.54	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			21,138.32000	21.13832	19,745,520	14.54	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			269.26000	0.26926	378,050	15.01	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			17,230.65000	17.23065	15,898,800	15.01	0.00	0	0

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			273.17000	0.27317	383,280	15.01	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			17,157.76000	17.15776	15,827,230	15.01	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			265.39000	0.26539	372,880	15.01	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			17,303.69000	17.30369	15,970,540	15.01	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			515.04000	0.51504	700,080	15.01	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			13,915.31000	13.91531	12,659,710	15.01	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			243.11000	0.24311	343,010	15.01	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			17,745.31000	17.74531	16,404,570	15.01	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			22,722.21000	22.72221	21,323,690	15.01	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			88.19000	0.08819	130,310	15.01	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			19,646.52000	19.64652	18,278,320	15.01	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			165.99000	0.16599	238,430	15.01	0.00	0	0
Total R2044 Option												0.00	0	18,150
Total For R2044												0.00	0	102,157
R2048	On	07/05/2020	Bond Future			12.17893	74.61680	12.40927	73.26796		14.91	0.00	0	101,943
R2048	On	06/08/2020	Bond Future			12.35251	75.82248	12.59285	74.45220		15.07	0.00	0	530
R2048	On	05/11/2020	Bond Future			12.52790	72.62134	12.77946	71.22421		15.50	0.00	0	0
R2048	On	04/02/2021	Bond Future			12.71699	73.81919	12.98002	72.39924		15.17	0.00	0	0
Total R2048 Future												0.00	0	102,473
R2048	On	07/05/2020	Bond Future	9.78	Call			0.00000	0.00000	0,010	14.17	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			18,666.09000	18.66609	17,317,260	14.17	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			0.00000	0.00000	0,010	14.17	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			18,579.12000	18.57912	17,230,290	14.17	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			0.00000	0.00000	0,010	14.17	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			18,753.19000	18.75319	17,404,360	14.17	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			0.05000	0.00005	0,200	14.17	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			15,134.99000	15.13499	13,786,300	14.17	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			1.85000	0.00185	5,790	14.17	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			11,237.29000	11.23729	9,892,390	14.17	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			19,455.31000	19.45531	18,106,470	14.17	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			0.00000	0.00000	0,000	14.17	0.00	0	300
R2048	On	06/08/2020	Bond Future	12.25	Put			3,717.71000	3.71771	2,940,310	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call			1,748.03000	1.74803	2,340,910	14.35	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			5,656.17000	5.65617	4,673,100	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			943.85000	0.94385	1,331,060	14.35	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			9,643.27000	9.64327	8,422,060	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			272.66000	0.27266	421,730	14.35	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			2,162.00000	2.16200	1,620,300	14.39	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			3,032.24000	3.03224	3,860,820	14.39	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			15,008.19000	15.00819	13,670,890	14.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future	10.35	Call			45.07000	0.04507	78,050	14.35	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			5,415.59000	5.41559	4,453,980	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			1,017.26000	1.01726	1,425,930	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			9,322.69000	9.32269	8,114,140	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			301.82000	0.30182	463,550	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			11,319.93000	11.31993	10,045,500	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			158.76000	0.15876	254,610	14.35	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			24,507.52000	24.50752	23,138,390	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			1.05000	0.00105	2,200	14.35	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			26,932.79000	26.93279	25,562,930	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			0.36000	0.00036	0,780	14.35	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			28.52000	0.02852	50,690	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			16,274.44000	16.27444	14,926,330	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			29.37000	0.02937	52,120	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			16,194.13000	16.19413	14,846,600	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			27.69000	0.02769	49,290	14.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			16,354.89000	16.35489	15,006,210	14.35	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			80.07000	0.08007	123,570	14.76	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			18,583.52000	18.58352	17,229,890	14.76	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			76.78000	0.07678	118,730	14.76	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			18,746.80000	18.74680	17,391,620	14.76	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			78.41000	0.07841	121,130	14.76	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			18,665.07000	18.66507	17,310,660	14.76	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			303.93000	0.30393	422,830	14.25	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			16,343.57000	16.34357	15,042,520	14.25	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			295.13000	0.29513	411,180	14.25	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			16,489.68000	16.48968	15,185,780	14.25	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			299.51000	0.29951	416,970	14.25	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			16,416.54000	16.41654	15,114,050	14.25	0.00	0	0
Total R2048 Option												0.00	0	28,388
Total For R2048												0.00	0	130,861
R208	On	07/05/2020	Bond Future			4.65425	102.56489	4.82820	102.41354		0.62	0.00	0	29,633
R208	On	06/08/2020	Bond Future			3.91607	104.22221	4.15916	104.06890		0.41	0.00	0	0
R208	On	05/11/2020	Bond Future			2.17897	102.51212	2.59277	102.34987		0.16	0.00	0	0
Total R208 Future												0.00	0	29,633
R208	On	07/05/2020	Bond Future	4.81	Call			83.33000	0.08333	173,560	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			99.14000	0.09914	38,020	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			88.20000	0.08820	180,490	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			95.32000	0.09532	36,260	0.65	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			78.60000	0.07860	166,710	0.64	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	07/05/2020	Bond Future	4.80	Put			103.11000	0.10311	39,870	0.64	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			875.64000	0.87564	1,028,780	0.49	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			0.20000	0.00020	0,030	0.49	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			881.83000	0.88183	1,034,980	0.49	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			0.19000	0.00019	0,030	0.49	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			869.46000	0.86946	1,022,580	0.49	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			0.22000	0.00022	0,030	0.49	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			849.10000	0.84910	1,011,350	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			852.95000	0.85295	1,015,200	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			845.25000	0.84525	1,007,500	0.21	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.21	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			12.09037	59.87924	12.32538	58.78196		16.92	0.00	0	72,045
R209	On	06/08/2020	Bond Future			12.26673	60.84681	12.51087	59.73208		17.15	0.00	0	200
R209	On	05/11/2020	Bond Future			12.44280	58.68532	12.69725	57.54888		17.64	0.00	0	0
R209	On	04/02/2021	Bond Future			12.62800	59.65334	12.89254	58.49831		16.60	0.00	0	0
Total R209 Future												0.00	0	72,245
R209	On	07/05/2020	Bond Future	9.46	Call			0.02000	0.00002	0,060	16.98	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			15,805.50000	15.80550	14,708,260	16.98	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			0.02000	0.00002	0,070	16.98	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			15,739.92000	15.73992	14,642,690	16.98	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			0.02000	0.00002	0,060	16.98	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			15,871.16000	15.87116	14,773,920	16.98	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	17.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			49,692.58000	49.69258	48,577,850	17.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	17.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			49,584.25000	49.58425	48,469,520	17.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	17.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			49,801.06000	49.80106	48,686,330	17.26	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			206.07000	0.20607	286,670	17.34	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			14,141.94000	14.14194	13,086,100	17.34	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			209.02000	0.20902	290,600	17.34	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			14,084.17000	14.08417	13,029,310	17.34	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			203.15000	0.20315	282,790	17.34	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			14,199.81000	14.19981	13,143,010	17.34	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			276.73000	0.27673	375,260	15.54	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			14,428.75000	14.42875	13,372,250	15.54	0.00	0	0

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			280.23000	0.28023	379,780	15.54	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			14,372.50000	14.37250	13,317,020	15.54	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			273.28000	0.27328	370,780	15.54	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			14,485.12000	14.48512	13,427,590	15.54	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												0.00	0	72,245
R210	On	07/05/2020	Bond Future			157.31272	157.31272	166.32533	166.32533			81,173,363.52	516	1,419
R210	On	06/08/2020	Bond Future			159.89385	159.89385	169.05501	169.05501			0.00	0	0
R210	On	05/11/2020	Bond Future			159.80173	159.80173	169.10308	169.10308			0.00	0	0
R210	On	04/02/2021	Bond Future			162.47423	162.47423	171.93167	171.93167			0.00	0	0
Total R210 Future												81,173,363.52	516	1,419
Total For R210												81,173,363.52	516	1,419
R212	On	07/05/2020	Bond Future			161.88626	161.88626	162.46927	162.46927			0.00	0	6,719
R212	On	06/08/2020	Bond Future			162.24713	162.24713	162.84044	162.84044			0.00	0	0
R212	On	05/11/2020	Bond Future			164.91580	164.91580	165.50865	165.50865			0.00	0	0
R212	On	04/02/2021	Bond Future			165.34431	165.34431	165.94759	165.94759			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			11.76384	72.66345	12.02467	71.42876		13.58	0.00	0	16,774
R213	On	06/08/2020	Bond Future			11.95928	73.83758	12.23113	72.58329		13.78	0.00	0	300
R213	On	05/11/2020	Bond Future			12.15949	71.49030	12.44384	70.21116		14.10	0.00	0	0
R213	On	04/02/2021	Bond Future			12.37711	72.66952	12.67409	71.36947		13.38	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	0,020	13.48	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			16,194.52000	16.19452	14,959,850	13.48	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			0.00000	0.00000	0,010	13.48	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			16,318.24000	16.31824	15,083,560	13.48	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			0.00000	0.00000	0,020	13.48	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			16,256.35000	16.25635	15,021,680	13.48	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			15,261.44000	15.26144	14,026,070	13.71	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			23.57000	0.02357	41,720	13.71	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			15,379.27000	15.37927	14,143,130	13.71	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			24.13000	0.02413	42,660	13.71	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			15,320.32000	15.32032	14,084,560	13.71	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			24.70000	0.02470	43,620	13.71	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			14,564.57000	14.56457	13,354,990	13.77	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			144.30000	0.14430	214,750	13.77	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			14,509.49000	14.50949	13,300,800	13.77	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			146.48000	0.14648	217,820	13.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2020	Bond Future	9.61	Put			14,454.49000	14.45449	13,246,690	13.77	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			142.15000	0.14215	211,710	13.77	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			140.25000	0.14025	204,690	12.54	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			16,561.81000	16.56181	15,326,200	12.54	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			142.18000	0.14218	207,370	12.54	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			16,506.21000	16.50621	15,271,350	12.54	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			144.13000	0.14413	210,090	12.54	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put			16,450.69000	16.45069	15,216,600	12.54	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			12.15680	58.74146	12.38169	57.67741		17.43	0.00	0	21,601
R214	On	06/08/2020	Bond Future			12.32519	59.69062	12.55908	58.60966		17.64	0.00	0	300
R214	On	05/11/2020	Bond Future			12.49513	57.36717	12.73913	56.26505		18.17	0.00	0	0
R214	On	04/02/2021	Bond Future			12.67770	58.31342	12.93190	57.19330		17.11	0.00	0	0
Total R214 Future												0.00	0	21,901
R214	On	07/05/2020	Bond Future	9.76	Call			0.07000	0.00007	0,200	17.56	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			14,804.53000	14.80453	13,740,610	17.56	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			0.07000	0.00007	0,220	17.56	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			14,736.60000	14.73660	13,672,700	17.56	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			0.06000	0.00006	0,190	17.56	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			14,872.55000	14.87255	13,808,630	17.56	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Put			17,969.45000	17.96945	16,905,410	17.56	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			0.00000	0.00000	0,010	17.56	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			13,796.29000	13.79629	12,732,560	17.56	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			0.18000	0.00018	0,500	17.56	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			9.43000	0.00943	21,170	17.56	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			9,086.97000	9.08697	8,034,660	17.56	0.00	0	1,250
R214	On	06/08/2020	Bond Future	9.98	Call			57.81000	0.05781	89,150	17.74	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			14,199.35000	14.19935	13,149,730	17.74	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			59.11000	0.05911	91,050	17.74	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			14,135.03000	14.13503	13,086,010	17.74	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			56.55000	0.05655	87,280	17.74	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			14,263.81000	14.26381	13,213,580	17.74	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			248.41000	0.24841	339,230	17.77	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			13,460.54000	13.46054	12,449,240	17.77	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			252.02000	0.25202	343,930	17.77	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			13,401.16000	13.40116	12,390,950	17.77	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			244.85000	0.24485	334,580	17.77	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			13,520.07000	13.52007	12,507,680	17.77	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			322.23000	0.32223	429,500	16.01	0.00	0	0

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			13,935.69000	13.93569	12,922,840	16.01	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			326.35000	0.32635	434,760	16.01	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			13,877.54000	13.87754	12,865,830	16.01	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			318.15000	0.31815	424,300	16.01	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			13,993.96000	13.99396	12,979,990	16.01	0.00	0	0
Total R214 Option												0.00	0	3,750
Total For R214												0.00	0	25,651
Total for Bond												2,467,694,015.98	24,321	1,452,563
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			617.61800	617.61800	608.29300	608.29300			0.00	0	1,180
GOVI On 06/08/2020 GOVI			627.49100	627.49100	618.02000	618.02000			0.00	0	1
GOVI On 05/11/2020 GOVI			637.77100	637.77100	628.10700	628.10700			0.00	0	0
GOVI On 04/02/2021 GOVI			648.29100	648.29100	638.46900	638.46900			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			1,116,970.00000	111.69700	1,023,720,000		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			1,117,070.00000	111.70700	1,023,820,000		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			1,116,870.00000	111.68700	1,023,620,000		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			1,101,100.00000	110.11000	1,006,390,000		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			1,101,200.00000	110.12000	1,006,490,000		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			1,101,000.00000	110.10000	1,006,290,000		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			1,097,330.00000	109.73300	1,000,690,000		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		1,097,430.00000	109.74300	1,000,790,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	05/11/2020	GOVI	737.83	Put		1,097,230.00000	109.72300	1,000,590,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Call		0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.95	Put		1,124,810.00000	112.48100	1,026,590,000		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		1,124,910.00000	112.49100	1,026,690,000		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		1,124,710.00000	112.47100	1,026,490,000		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			633.22200	633.22200	625.19300	625.19300		0.00	0	0
AL37	On	06/08/2020	Index Future			643.34400	643.34400	635.19000	635.19000		0.00	0	0
AL37	On	05/11/2020	Index Future			653.88500	653.88500	645.55800	645.55800		0.00	0	0
AL37	On	04/02/2021	Index Future			664.67000	664.67000	656.20800	656.20800		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			688.64500	688.64500	678.09300	678.09300		0.00	0	0
AL7T	On	06/08/2020	Index Future			699.65400	699.65400	688.93500	688.93500		0.00	0	0
AL7T	On	05/11/2020	Index Future			711.11700	711.11700	700.18100	700.18100		0.00	0	0
AL7T	On	04/02/2021	Index Future			722.84600	722.84600	711.73200	711.73200		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			625.27900	625.27900	615.86900	615.86900		0.00	0	208
ALBI	On	06/08/2020	Index Future			635.27500	635.27500	625.71600	625.71600		0.00	0	0
ALBI	On	05/11/2020	Index Future			645.68300	645.68300	635.93000	635.93000		0.00	0	0
ALBI	On	04/02/2021	Index Future			656.33300	656.33300	646.42100	646.42100		0.00	0	0
Total ALBI Future											0.00	0	208
Total For ALBI											0.00	0	208
IGOV	On	07/05/2020	Index Future			213.64800	213.64800	223.31200	223.31200		0.00	0	983
IGOV	On	06/08/2020	Index Future			217.11600	217.11600	226.93800	226.93800		0.00	0	0
IGOV	On	05/11/2020	Index Future			220.72500	220.72500	230.69600	230.69600		0.00	0	0
IGOV	On	04/02/2021	Index Future			224.41600	224.41600	234.55500	234.55500		0.00	0	0
Total IGOV Future											0.00	0	983
Total For IGOV											0.00	0	983
Total for Index											0.00	0	1,191
5Y STN	On	21/12/2021	Interest Rate Swap			92.80000	92.80000	92.77000	92.77000		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 :										2,467,694,015.98	24,321	1,454,986
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	101.38476				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			8.04500	105.76482	8.04500	105.74203				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	104.07700	10.00000	104.05000				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	100.75492	11.37000	100.72501				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	100.87688	11.81000	100.84543				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	53.24695	100.00000	53.12847				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	41.42273	100.00000	41.33055				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	104.28400	10.00000	104.25700				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			5.95000	5.95000	5.95000	276.99459				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	100.51895				0.00	0	0

Contract 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	101.62849				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	100.81871				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	100.54935				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	101.22937				0.00	1,140,000,000	850,000,000
Total ABFN13 SPOT										0.00	1,140,000,000	850,000,000
Total For ABFN13										0.00	1,140,000,000	850,000,000
ABFN14 On 14/05/2022 Spot Bond					0.00000	102.22124				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	101.51401				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	102.07979				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	102.17785				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	100.87790				0.00	160,000,000	80,000,000
Total ABFN20 SPOT										0.00	160,000,000	80,000,000
Total For ABFN20										0.00	160,000,000	80,000,000
ABFN21 On 30/05/2022 Spot Bond					0.00000	101.71818				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN22 On 30/05/2024 Spot Bond					0.00000	102.82477				0.00	0	0

Contract 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	104.73349				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	101.83938				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	103.09003				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	104.72312				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	101.12976				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	100.96401				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	101.05566				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	101.41138				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	101.00250				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	101.19036				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	101.70099				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	101.32424				0.00	0	0

Contract 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	101.33670				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	101.06873				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	102.72567				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	101.48342				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	100.44562				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4: On 16/09/2024 Spot Bond					0.00000	100.29918				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	99.67195				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	99.41900				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	101.70597				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	101.73499				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	101.75582				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	100.91446				0.00	0	0

Contract 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	101.25479				0.00	0	200,000,000
Total ABK12 SPOT										0.00	0	200,000,000
Total For ABK12										0.00	0	200,000,000
ABK6 On 05/06/2020 Spot Bond					0.00000	101.04428				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	100.42980				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.90000	6.90000	6.90000	154.20337				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	104.86008	100.00000	104.60845				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			6.60000	6.60000	6.60000	137.48371				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	39.49025	100.00000	39.39949				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			9.85000	9.85000	9.85000	120.28932				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	11.90739	100.00000	11.88018				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	94.51980				0.00	6,891,800	263,445,900
Total ABKS1 SPOT										0.00	6,891,800	263,445,900
Total For ABKS1										0.00	6,891,800	263,445,900
ABN05 On 18/04/2021 Spot Bond			5.26000	206.89989	5.26000	206.85297				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			6.05000	6.05000	6.05000	122.46295				0.00	0	0

Contract 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			6.40000	6.40000	6.40000	154.00633				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			6.20000	6.20000	6.20000	177.70845				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			8.88500	8.88500	8.88500	97.77705				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			12.00500	12.00500	12.00500	96.01691				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			7.54500	7.54500	7.54500	99.22775				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			12.55000	12.55000	12.55000	93.69763				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			7.79000	101.35828	7.79000	101.33711				0.00	0	620,000,000
Total ABS11 SPOT										0.00	0	620,000,000
Total For ABS11										0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.47500	103.69560	7.47500	103.67456				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	103.48234	9.20000	103.45655				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			8.25000	106.37161	8.25000	106.34798				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			7.60000	104.58646	7.60000	104.56503				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			8.17500	107.43900	8.17500	107.41536				0.00	0	0

Contract 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			10.80000	102.33063	10.80000	102.30107			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			11.35000	100.51278	11.35000	100.48230			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.12500	105.24872	8.12500	105.22595			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			6.59500	102.94675	6.59500	102.92835		8,309,700,000,000.00		1,260,000,000	76,850,000,000
Total ABS6 SPOT								8,309,700,000,000.00		1,260,000,000	76,850,000,000
Total For ABS6								8,309,700,000,000.00		1,260,000,000	76,850,000,000
ABS7 On 11/09/2026 Spot Bond			11.05000	90.28469	11.05000	90.25830			0.00	0	0
Total ABS7 SPOT									0.00	0	0
Total For ABS7									0.00	0	0
ABS7/F On 11/09/2026 Spot Bond			100.00000	9.68623	100.00000	9.66491			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			4.78000	4.78000	4.78000	287.72053			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS14 On 31/01/2022 Spot Bond			3.90000	159.88884	3.90000	159.85829			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			13.45000	13.45000	13.45000	94.35505				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	104.28400	10.00000	104.25700				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	100.20296				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	100.19761				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
ACL12€ 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
ACL12€ On 20/09/2021 Spot Bond					0.00000	100.19109				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	104.28400	10.00000	104.25700				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	100.19192				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	99.47463				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	100.38914				0.00	0	0

Contract 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	100.19637				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	100.19728				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	100.19728				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	100.19728				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	100.20187				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	100.20187				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	98.86649				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	100.18871				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	101.25505				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	101.57164				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	100.18760				0.00	0	0

Contract 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	100.18356				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	100.92668				0.00	400,000,000	200,000,000
Total AECI01 SPOT										0.00	400,000,000	200,000,000
Total For AECI01										0.00	400,000,000	200,000,000
AECI02 On 11/09/2023 Spot Bond					0.00000	102.27357				0.00	200,000,000	100,000,000
Total AECI02 SPOT										0.00	200,000,000	100,000,000
Total For AECI02										0.00	200,000,000	100,000,000
AECI03 On 21/11/2022 Spot Bond					0.00000	100.97081				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	100.97596				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	100.90450				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	102.85044				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGL03 On 17/05/2025 Spot Bond					0.00000	100.30085				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	104.94881				0.00	0	50,000,000
Total AGT01 SPOT										0.00	0	50,000,000
Total For AGT01										0.00	0	50,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	103.44598				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AGT03 On 05/06/2025 Spot Bond					0.00000	103.71155				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AHF2A On 18/07/2021 Spot Bond					0.00000	101.63800				0.00	0	0

Contract 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	101.42357				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	101.59661				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	101.60941				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	101.59986				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	101.70487				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	101.80985				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	102.15322				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	102.25808				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	101.69820				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	100.99039				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			8.92500	103.73043	8.92500	103.70555				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	101.02120				0.00	0	0

Contract 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	101.06226			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	101.34899			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	101.40550			0.00	0	2,570,000,000
Total AHF6A1 SPOT									0.00	0	2,570,000,000
Total For AHF6A1									0.00	0	2,570,000,000
AHF6A On 21/08/2024 Spot Bond					0.00000	101.54856			0.00	220,000,000	110,000,000
Total AHF6A2 SPOT									0.00	220,000,000	110,000,000
Total For AHF6A2									0.00	220,000,000	110,000,000
AHF6B On 21/08/2024 Spot Bond					0.00000	101.02114			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	101.06218			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	101.34881			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		161,401,641,300,000.00	1,614,016,413	4,160,827,741	
Total AHY2U SPOT								1,401,641,300,000.00	1,614,016,413	4,160,827,741	
Total For AHY2U								1,401,641,300,000.00	1,614,016,413	4,160,827,741	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AIG2U SPOT										0.00	0	0
Total For AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			8.27500	113.96497	8.27500	113.93972				0.00	0	0
Total AIR02 SPOT										0.00	0	0
Total For AIR02										0.00	0	0
AIR04 On 29/05/2024 Spot Bond			8.57500	105.42598	8.57500	105.40167				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			13.43500	84.59643	13.43500	84.56623				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			6.60500	158.51112	6.60500	158.46949				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	101.73764				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	101.26181				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	101.45510				0.00	100,000,000	50,000,000
Total APF06 SPOT										0.00	100,000,000	50,000,000
Total For APF06										0.00	100,000,000	50,000,000
APF07 On 25/06/2023 Spot Bond					0.00000	100.02850				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	101.09002				0.00	0	0

Contract 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	101.63172				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	100.60162				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	100.45235				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			6.45000	194.27710	6.45000	194.22689				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			6.46500	173.09458	6.46500	173.04977				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	101.69706				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	101.55865				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	101.48931				0.00	418,000,000	104,500,000
Total ASN061 SPOT										0.00	418,000,000	104,500,000
Total For ASN061										0.00	418,000,000	104,500,000
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	100.22072				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08L On 20/09/2020 Spot Bond					0.00000	100.18026				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	100.40286				0.00	40,000,000	40,000,000

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 ASN083 SPOT										0.00	40,000,000	40,000,000
Total For ASN083										0.00	40,000,000	40,000,000
ASN083 On 03/09/2020 Spot Bond					0.00000	101.50961				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	99.00840				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	101.68124				0.00	400,000,000	100,000,000
Total ASN092 SPOT										0.00	400,000,000	100,000,000
Total For ASN092										0.00	400,000,000	100,000,000
ASN092 On 10/11/2020 Spot Bond					0.00000	101.25873				0.00	400,000,000	100,000,000
Total ASN096 SPOT										0.00	400,000,000	100,000,000
Total For ASN096										0.00	400,000,000	100,000,000
ASN096 On 20/12/2020 Spot Bond					0.00000	95.45958				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	100.81295				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	100.64720				0.00	400,000,000	100,000,000
Total ASN113 SPOT										0.00	400,000,000	100,000,000
Total For ASN113										0.00	400,000,000	100,000,000
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	100.25526				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	100.25259				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond					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			4.63000	157.85154	4.63000	157.81828				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	100.55060				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	101.39634				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	101.41218				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			4.67500	157.72706	4.67500	157.69362				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	47.18280				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	100.82803				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			7.04000	147.39347	7.04000	147.35308				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	101.27960				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	101.06722				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	100.71406				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	100.21590				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	100.55157				0.00	0	0

Contract 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	99.99991				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	79.81831	6.70000	79.79707				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	100.17500				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	100.17721				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	100.17930				0.00	0	3,200,000
Total ASN204 SPOT										0.00	0	3,200,000
Total For ASN204										0.00	0	3,200,000
ASN20: On 24/08/2021 Spot Bond					0.00000	101.09683				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	101.18599				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	100.82754				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	100.79796				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	100.82519				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	100.21537				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	100.17635				0.00	0	0

Contract 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	101.09927				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	101.05679				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	101.01915				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	100.55224				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	100.02735				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	100.18710				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	100.23141				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	100.41660				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	101.50400				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	100.00000				0.00	4,800,000,000	2,400,000,000
Total ASN317 SPOT										0.00	4,800,000,000	2,400,000,000
Total For ASN317										0.00	4,800,000,000	2,400,000,000
ASN317 On 31/03/2029 Spot Bond			6.42500	6.42500	6.42500	81.18072				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			7.10500	7.10500	7.10500	70.49681				0.00	0	0

Contract 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	100.17867				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	100.19997				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	101.27216				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	100.17980				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	78.69893	6.81000	78.67776				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	100.18976				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	101.30681				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	101.30681				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	100.17495				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	100.16924				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	100.18303				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	100.18303				0.00	0	0

Contract 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	100.87270				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	100.21393				0.00	0	100,000,000
Total ASN369 SPOT										0.00	0	100,000,000
Total For ASN369										0.00	0	100,000,000
ASN37: On 20/12/2024 Spot Bond					0.00000	100.18005				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	100.18569				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	101.50189				0.00	0	72,000,000
Total ASN381 SPOT										0.00	0	72,000,000
Total For ASN381										0.00	0	72,000,000
ASN38: On 15/03/2021 Spot Bond					0.00000	100.47212				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	100.47212				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	100.21154				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	100.18139				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	100.99145				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	100.45146				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN40: On 20/12/2024 Spot Bond					0.00000	100.18032				0.00	0	0

Contract 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
ASN41 On 20/12/2024 Spot Bond					0.00000	100.20718				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN41 On 05/12/2020 Spot Bond					0.00000	100.85886				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN42 On 29/10/2020 Spot Bond					0.00000	100.81549				0.00	0	0
Total ASN420 SPOT										0.00	0	0
Total For ASN420										0.00	0	0
ASN42 On 20/12/2024 Spot Bond					0.00000	100.53017				0.00	0	0
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.17075				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			8.47500	103.73606	8.47500	103.71254				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			8.00500	102.49405	8.00500	102.47219		346,804,956,912,000.00	43,323,542,400	6,830,000,000		
Total BAW21 SPOT								16,804,956,912,000.00	43,323,542,400	6,830,000,000		
Total For BAW21								16,804,956,912,000.00	43,323,542,400	6,830,000,000		
BAW21 On 24/03/2022 Spot Bond			9.30000	100.16411	9.30000	100.13937				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	102.40959				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	101.35095				0.00	0	188,000,000
Total BAW25 SPOT										0.00	0	188,000,000
Total For BAW25										0.00	0	188,000,000
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	101.62864				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	100.93476				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	100.69683				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	99.99991				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	103.24076				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	100.34171				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			11.17000	11.17000	11.17000	103.29186				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	99.97224				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	99.97397				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	101.69853				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	99.97368				0.00	0	0

Contract 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	100.36559				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	99.97406				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			10.77500	10.77500	10.77500	100.97168				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	99.97584				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	99.97584				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	99.97584				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			14.06000	14.06000	14.06000	92.51145				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	101.58360				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	102.36398				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	101.61021				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	101.61027				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	101.47183				0.00	0	0

Contract 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	99.96580				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	101.41032				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	99.96460				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	99.96985				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	99.96822				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	99.96822				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	99.96822				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	99.96796				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	99.96895				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	99.96895				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	99.96895				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	100.68315				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	101.16578				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	100.60767				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			11.00500	11.00500	11.00500	88.47755				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	11.83821	100.00000	11.81201				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	101.37594				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	101.26008				0.00	100,000,000	50,000,000

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 BDX31 SPOT										0.00	100,000,000	50,000,000
Total For BDX31										0.00	100,000,000	50,000,000
BDX32 On 01/04/2022 Spot Bond					0.00000	99.96360				0.00	0	460,000,000
Total BDX32 SPOT										0.00	0	460,000,000
Total For BDX32										0.00	0	460,000,000
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			9.27500	101.62803	9.27500	101.60320				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	101.84339				0.00	900,000,000	450,000,000
Total BGL06 SPOT										0.00	900,000,000	450,000,000
Total For BGL06										0.00	900,000,000	450,000,000
BGL07 On 03/09/2022 Spot Bond			9.57500	105.61567	9.57500	105.58883				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	100.89974				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			9.27500	101.02768	9.27500	101.00314				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	104.17741				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			9.47500	108.00683	9.47500	107.97937				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	104.79785				0.00	1,904,800,000	1,014,400,000
Total BGL12 SPOT										0.00	1,904,800,000	1,014,400,000
Total For BGL12										0.00	1,904,800,000	1,014,400,000
BGL13 On 20/08/2021 Spot Bond			8.95500	104.83393	8.95500	104.80869				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	105.13340				0.00	0	0

Contract 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	104.46243				0.00	86,000,000	333,000,000
Total BGL15 SPOT										0.00	86,000,000	333,000,000
Total For BGL15										0.00	86,000,000	333,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.10639				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	106.97893				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	102.61115				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	104.59954				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	106.51177				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	100.20586				0.00	137,000,000	68,500,000
Total BID07 SPOT										0.00	137,000,000	68,500,000
Total For BID07										0.00	137,000,000	68,500,000
BID08 On 30/06/2022 Spot Bond					0.00000	101.09172				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	101.10960				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	101.03665				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			8.31500	107.54535	8.31500	107.52128				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	100.54822				0.00	0	307,000,000

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 BID12 SPOT										0.00	0	307,000,000
Total For BID12										0.00	0	307,000,000
BID13 On 14/06/2024 Spot Bond					0.00000	100.48760				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	101.20467				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	101.14832				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	101.58595				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	102.05665				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	101.08258				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	99.83375				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	100.70277				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0 On 22/03/2021 Spot Bond					0.00000	100.11548				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	101.62712				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1 On 09/10/2023 Spot Bond					0.00000	100.37722				0.00	0	0

Contract 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	101.43604				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	100.96990				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	101.00574				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	101.00222				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	100.84520				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	0.00000				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	100.05834				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	101.29855				0.00	0	0

Contract 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				30,000,000,000,000.00	300,000,000	150,000,000
Total BWZJ23 SPOT										10,000,000,000,000.00	300,000,000	150,000,000
Total For BWZJ23										10,000,000,000,000.00	300,000,000	150,000,000
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.89000	103.44500	7.89000	103.42281				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	102.27877				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			7.97500	107.67597	7.97500	107.65284				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	101.35527				0.00	2,000,000,000	1,000,000,000
Total CBL27 SPOT										0.00	2,000,000,000	1,000,000,000
Total For CBL27										0.00	2,000,000,000	1,000,000,000
CBL28 On 21/05/2021 Spot Bond					0.00000	100.97294				0.00	0	0

Contract 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	101.23241				0.00	0	30,000,000
Total CBL29 SPOT										0.00	0	30,000,000
Total For CBL29										0.00	0	30,000,000
CCT01 On 23/06/2023 Spot Bond			10.40000	109.18663	10.40000	109.15639				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			11.75000	103.01340	11.75000	102.98127				0.00	0	300,000,000
Total CCT02 SPOT										0.00	0	300,000,000
Total For CCT02										0.00	0	300,000,000
CCT03 On 15/03/2025 Spot Bond			11.54000	99.06830	11.54000	99.03810				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			12.55000	90.86825	12.55000	90.83787				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	104.28440	10.00000	104.25720				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	102.95412				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	102.51260				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	102.05718				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	102.03840				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.16443				0.00	0	200,000,000
Total CGR33 SPOT										0.00	0	200,000,000
Total For CGR33										0.00	0	200,000,000
CGR38 On 13/02/2021 Spot Bond					0.00000	101.44175				0.00	0	0

Contract 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	100.05364				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	101.78544				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	101.51056				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	99.82582				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	101.73346				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	101.03580				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	101.08145				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	102.44081				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	154.76247	3.14000	154.65902				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			4.60000	4.60000	4.60000	150.91776				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	104.28400	10.00000	104.25700				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	104.28400	10.00000	104.25700				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	104.28400	10.00000	104.25700				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	11.00000				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.16500	102.18799	10.16500	102.16017				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.68500	98.75041	10.68500	98.72248				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	100.21602				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	101.23569				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN341 On 20/12/2023 Spot Bond					0.00000	99.59216				0.00	0	0

Contract 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			9.34500	104.23033	9.34500	104.20446				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	101.57012				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.48500	105.03954	11.48500	105.00768				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	101.62753				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	101.63177				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	107.41783				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			8.17000	101.85415	8.17000	101.83199				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	98.95319	10.98000	98.92445				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	100.32060	11.00000	100.29141				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN381 On 20/03/2021 Spot Bond					0.00000	99.09434				0.00	0	700,000,000
Total CLN382 SPOT										0.00	0	700,000,000
Total For CLN382										0.00	0	700,000,000
CLN384 On 20/09/2024 Spot Bond			11.27500	102.96295	11.27500	102.93226				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	100.23604				0.00	0	0

Contract 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	100.18560				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	101.72585				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	100.18706				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	100.31608				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	101.19673				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	101.19064				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	100.18696				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	94.99588				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	100.18830				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	99.74821				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	99.51583				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	100.35354				0.00	0	0

Contract 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	102.24082				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	100.54443				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	100.22316				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	102.12430				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	100.15406				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	100.23657				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	100.13384				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	102.14339				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	107.39700				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	106.61000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	107.70100				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	100.92808				0.00	0	0

Contract 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	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	100.29254				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	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	108.72100				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	109.00700				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
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	100.21115				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	100.19908				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	101.89028				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			8.07000	107.49041	8.07000	107.46705				0.00	0	0

Contract 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			4.60000	157.93461	4.60000	157.90144				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			8.30000	110.88742	8.30000	110.85322				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			8.54000	109.72557	8.54000	109.69103				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	100.24531				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	101.13991				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	101.44247				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	101.74869				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	103.42631				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			9.34000	104.19862	9.34000	104.17250				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			8.77500	102.71646	8.77500	102.69249				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	100.46471				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	5,914,000,000	2,957,000,000

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 CLN467 SPOT										0.00	5,914,000,000	2,957,000,000
Total For CLN467										0.00	5,914,000,000	2,957,000,000
CLN467 On 28/03/2020 Spot Bond					0.00000	100.00015				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	100.83134				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	101.18351				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	100.83549				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN475 On 20/09/2020 Spot Bond					0.00000	100.21380				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	35.88021	100.00000	35.80037				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	101.10029				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	102.18683				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	101.92324				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			8.27000	105.27501	8.27000	105.25170				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	100.60333				0.00	0	0

Contract 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			11.77500	104.86128	11.77500	105.52172				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			8.57500	102.75203	8.57500	102.72833				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	0.00000				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	100.83179				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	100.21375				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	100.84185				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			8.97500	104.65386	8.97500	104.62890				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	102.90755				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	102.62034				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	101.05479				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	101.91656				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	101.98309				0.00	0	0

Contract 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	102.05662				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	102.05662				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	101.56321				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	100.57920				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	101.95147				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	94.13954				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	100.42350	9.96000	100.39698				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	104.16766	10.01000	104.13987				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	100.98715				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	102.38499	9.60000	103.16316				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	100.56838				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	100.44280				0.00	0	0

Contract 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	100.87492				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	101.19350				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	100.53917	9.20000	100.51461				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	101.57222				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	102.25516				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	102.90865				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	102.38060				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	102.52355				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	100.55062				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	100.56838				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	102.19481				0.00	7,040,000,000	7,040,000,000
Total CLN532 SPOT										0.00	7,040,000,000	7,040,000,000
Total For CLN532										0.00	7,040,000,000	7,040,000,000
CLN532 On 20/06/2023 Spot Bond					0.00000	100.20059				0.00	0	0

Contract 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	101.76215				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			12.23000	12.23000	12.23000	94.83046				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	99.95294				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	101.54608				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	101.16848				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	100.26619				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	102.00298				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	85.47400				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	100.88116				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	101.80629				0.00	10,000,000,000	10,000,000,000
Total CLN544 SPOT										0.00	10,000,000,000	10,000,000,000
Total For CLN544										0.00	10,000,000,000	10,000,000,000
CLN544 On 17/01/2024 Spot Bond					0.00000	101.97313				0.00	0	0

Contract 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			11.70000	93.63193	11.70000	93.60268				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			11.75000	93.83896	11.75000	93.80985				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			11.84000	97.13009	11.84000	97.09940				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			6.33000	6.33000	6.33000	120.94492				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	246.54510				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			6.33000	6.33000	6.33000	120.94492				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	101.11033				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	101.14581				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	101.20792				0.00	0	0

Contract 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	100.97393				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	102.15218				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	132.49700				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	101.26133				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	102.55248	10.16000	103.85697				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			11.70000	94.67645	11.70000	97.63987				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	101.26503				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	100.97488				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	103.62835				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	100.77276				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	101.21573				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	101.28319				0.00	0	0

Contract 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	101.95730				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			11.93000	93.04981	11.93000	95.96385				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	101.24619				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	101.72436				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	101.21963				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	100.47768				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	100.21661				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	101.71424				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	99.93844				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	102.35801				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	101.25878				0.00	0	0

Contract 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	100.85195				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	100.52044				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	101.60941				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	100.83937				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	101.15803				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	100.63204				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	100.45717				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	100.43449				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	100.51561				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	102.52605				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			6.52000	113.12130	6.52000	119.92708				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	100.96450				0.00	0	0

Contract 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	100.67239				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	100.05619				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN595 On 24/11/2024 Spot Bond					0.00000	100.96450				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	103.77565				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	99.94139				0.00	400,000,000	200,000,000
Total CLN598 SPOT										0.00	400,000,000	200,000,000
Total For CLN598										0.00	400,000,000	200,000,000
CLN598 On 10/12/2024 Spot Bond					0.00000	100.60406				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	100.43449				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	100.43449				0.00	200,000,000	100,000,000
Total CLN601 SPOT										0.00	200,000,000	100,000,000
Total For CLN601										0.00	200,000,000	100,000,000
CLN601 On 04/06/2023 Spot Bond					0.00000	100.74903				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	101.27787				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	101.28793				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	101.16987				0.00	0	0

Contract 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	102.17898				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	101.82386				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	100.94901				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	103.88145	9.32000	103.85560				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	101.58197				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	102.16861				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	100.64727				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	100.93014				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	100.85185				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	99.99993				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN615 On 20/12/2029 Spot Bond					0.00000	100.23148				0.00	0	0

Contract 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	100.19913				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	100.20993				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	100.83934				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN620 On 28/10/2024 Spot Bond					0.00000	101.46919				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	101.46585				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	101.39839				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	100.23933				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					0.00000	101.56314				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN625 On 25/01/2023 Spot Bond			8.61500	102.55560	8.61500	102.53183				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN626 On 19/08/2025 Spot Bond					0.00000	101.16012				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN627 On 31/07/2034 Spot Bond					0.00000	101.59339				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN628 On 31/07/2034 Spot Bond			13.88000	73.00551	13.88000	72.97860				0.00	0	0

Contract 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	100.99342				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			12.40000	89.89000	12.40000	89.86030				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	101.15688				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	100.98065				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN632 On 09/10/2034 Spot Bond					0.00000	102.35602				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	101.24563				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	101.21841				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	100.99029				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	101.15364				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	101.11573				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN638 On 12/08/2022 Spot Bond					0.00000	101.15076				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	101.21841				0.00	0	0

Contract 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	101.20835				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	100.99337				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	100.43096				0.00	0	0
Total CLN645 SPOT										0.00	0	0
Total For CLN645										0.00	0	0
CLN645 On 29/01/2022 Spot Bond					0.00000	101.30023				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	100.43128				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	101.15364				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	100.86432				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	101.20434				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	101.03481				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	100.97260				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	100.78154				0.00	0	0

Contract 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	99.93092				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	100.54332				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	100.53289				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	100.44804				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	100.47151				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										0.00	0	0
CLN658 On 23/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			650,000,000,000,000.00	6,500,000,000	6,500,000,000	
Total CLN659 SPOT									50,000,000,000,000.00	6,500,000,000	6,500,000,000	
Total For CLN659									50,000,000,000,000.00	6,500,000,000	6,500,000,000	
CLN660 On 20/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			300,000,000,000,000.00	13,000,000,000	13,000,000,000	
Total CLN660 SPOT									10,000,000,000,000.00	13,000,000,000	13,000,000,000	
Total For CLN660									10,000,000,000,000.00	13,000,000,000	13,000,000,000	
CLN660 On 20/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total CLN661 SPOT									0.00	0	0	
Total For CLN661									0.00	0	0	
CLN81 On 18/04/2028 Spot Bond			11.00500	88.50344	11.00500	88.47755			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	100.18964			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	101.13146			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			10.37500	108.71784	10.37500	108.68780			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0
COJ07 On 23/03/2021 Spot Bond			8.26000	102.55234	8.26000	102.52980			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			12.05000	100.53337	12.05000	100.50123			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			8.75500	108.02819	8.75500	108.00290			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.41000	99.15664	9.41000	99.13173			0.00	0	500,000,000
Total COT01 SPOT									0.00	0	500,000,000
Total For COT01									0.00	0	500,000,000
COT02 On 03/04/2028 Spot Bond			13.26000	85.09589	13.26000	85.06605			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			13.35000	83.97401	13.35000	83.94437			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			11.44500	11.44500	11.44500	100.95808			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	100.44419			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	100.72972			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	750,000,000
Total CSA04U SPOT									0.00	0	750,000,000
Total For CSA04U									0.00	0	750,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.13253				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	100.28194				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	101.05905				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	100.44466				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	100.59156				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	100.12093				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	100.05591				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	100.59158				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	101.42809				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	101.62823				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	490,000,000
Total DNG96U SPOT									0.00	0	490,000,000
Total For DNG96U									0.00	0	490,000,000
DOL01: On 20/12/2021 Spot Bond					0.00000	100.40012			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	100.98108			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.60899			0.00	200,000,000	100,000,000
Total DSY02 SPOT									0.00	200,000,000	100,000,000
Total For DSY02									0.00	200,000,000	100,000,000
DSY02U On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY02U SPOT									0.00	0	0
Total For DSY02U									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			11.67000	11.67000	11.67000	99.46056			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY03U On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY03U SPOT									0.00	0	0
Total For DSY03U									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.24560			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY05U SPOT									0.00	0	0
Total For DSY05U									0.00	0	0
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY06U SPOT									0.00	0	0
Total For DSY06U									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			8.12500	103.57183	8.12500	103.54929		253,825,000,000,000.00	31,240,000,000	5,700,000,000	
Total DV2021 SPOT								3,825,000,000,000.00	31,240,000,000	5,700,000,000	
Total For DV2021								3,825,000,000,000.00	31,240,000,000	5,700,000,000	
DV23 On 27/02/2023 Spot Bond			8.36500	105.03757	8.36500	105.01392		204,463,643,902,000.00	24,442,754,800	4,280,649,800	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total DV23 SPOT									14,463,643,902,000.00	24,442,754,800	4,280,649,800
Total For DV23									14,463,643,902,000.00	24,442,754,800	4,280,649,800
DV23/R On 27/02/2023 Spot Bond			100.00000	19.26689	100.00000	19.22401			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	19.26689	100.00000	19.22401			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			8.44500	105.15170	8.44500	105.12781			0.00	0	0
Total DV24 SPOT									0.00	0	0
Total For DV24									0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.09781	9.69000	101.07154			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	101.09781	9.69000	101.07154			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			13.73000	82.82287	13.73000	82.79267			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	101.14340	10.10000	101.11602			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	101.14340	10.10000	101.11602			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	100.44088			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	0.00000			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	100.82532			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	101.61610			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	100.84777			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	100.37113			0.00	0	8,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22i On 29/08/2022 Spot Bond					0.00000	101.36666				0.00	0	178,000,000
Total DVF22B SPOT										0.00	0	178,000,000
Total For DVF22B										0.00	0	178,000,000
DVF22i On 24/10/2022 Spot Bond					0.00000	101.85397				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	102.94532				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	100.29142				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	100.60572				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	101.09256				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30i On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.78927				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2i On 31/05/2024 Spot Bond					0.00000	100.82680				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB2i On 31/05/2026 Spot Bond					0.00000	101.32369				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
DVFB2i On 31/01/2023 Spot Bond					0.00000	101.34774				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2i On 31/01/2025 Spot Bond					0.00000	101.37178				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB28 On 31/01/2027 Spot Bond					0.00000	101.39424				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	79.84375	100.00000	79.68047				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			6.22500	104.55667	6.22500	104.53922				0.00	0	0
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			7.07500	110.22907	7.07500	110.20803				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			7.98000	103.58698	7.98000	103.56496				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			8.88500	103.93714	8.88500	103.91259				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			6.71000	86.11227	6.71000	86.08951				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	71.39441	6.70000	71.37543				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	128.30705	2.25000	128.28825				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			7.14000	109.11857	6.34000	115.26114				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			6.28000	100.53552	6.28000	100.50989				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			6.19000	97.97721	6.19000	97.95246				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			6.37000	88.45917	6.37000	88.43650				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	73.56414	6.67000	73.54462				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/12 On 31/01/2036 Spot Bond			2.25000	128.30705	2.25000	128.28825				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	104.40687				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	102.74846				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			8.10000	102.57127	8.10000	102.54910				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			7.72500	103.25447	7.72500	103.23320				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			12.35000	96.84283	12.35000	96.81095				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			13.53000	13.53000	13.53000	90.78035				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			13.58000	13.58000	13.58000	95.88917				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			12.50000	12.50000	12.50000	97.87257				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			12.35000	12.35000	12.35000	97.12967				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			13.87000	13.87000	13.87000	78.42119				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	99.61532				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	99.61067				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.65734				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	100.76268				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	101.45122				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.54193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	100.77905				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	100.71634				0.00	0	5,000,000,000
Total EPF011 SPOT										0.00	0	5,000,000,000
Total For EPF011										0.00	0	5,000,000,000
EPF012 On 06/11/2020 Spot Bond					0.00000	101.65008				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.27051				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	100.76299				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	100.61617				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	100.62462				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	100.53246				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	100.55149				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	101.26289				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC4L On 07/11/2020 Spot Bond					0.00000	101.19224				0.00	2,600,000,000	1,300,000,000
Total EPFC45 SPOT										0.00	2,600,000,000	1,300,000,000
Total For EPFC45										0.00	2,600,000,000	1,300,000,000
EPFC4L On 12/03/2021 Spot Bond					0.00000	100.71444				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	99.78351				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	99.83207				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	100.75160				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00: On 03/06/2024 Spot Bond					0.00000	100.76244				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00: On 16/04/2025 Spot Bond					0.00000	101.77617				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT02: On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT02U SPOT										0.00	0	0
Total For EQT02U										0.00	0	0
ERS3B: On 17/05/2022 Spot Bond					0.00000	101.08322				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	101.05475				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	101.12868				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	101.06044				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	104.28400	10.00000	104.25700				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	101.29663				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	101.05476				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	101.08885				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	101.04570				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.03201			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			8.26500	106.07428	8.26500	106.05068		831,782,988,000.00	100,639,200	1,899,227,900	
Total ES23 SPOT								831,782,988,000.00	100,639,200	1,899,227,900	
Total For ES23								831,782,988,000.00	100,639,200	1,899,227,900	
ES23/R On 25/01/2023 Spot Bond			10.00000	101.78506	10.00000	101.75777		0.00	0	0	
Total ES23/R2023 SPOT								0.00	0	0	
Total For ES23/R2023								0.00	0	0	
ES26 On 02/04/2026 Spot Bond			11.64000	83.90277	11.64000	83.87684		2,001,956,616,000.00	171,989,400	9,497,019,800	
Total ES26 SPOT								2,001,956,616,000.00	171,989,400	9,497,019,800	
Total For ES26								2,001,956,616,000.00	171,989,400	9,497,019,800	
ES26/R On 02/04/2026 Spot Bond			7.85000	99.95794	7.85000	99.93691		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			13.08000	65.41109	13.31000	64.35059		11,497,333,080,000.00	879,001,000	7,441,172,400	
Total ES33 SPOT								11,497,333,080,000.00	879,001,000	7,441,172,400	
Total For ES33								11,497,333,080,000.00	879,001,000	7,441,172,400	
ES33/R On 15/09/2033 Spot Bond			7.50000	100.32064	7.50000	100.30057		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			13.52000	68.59221	13.52000	68.56770		17,636,629,088,000.00	1,304,484,400	26,675,232,200	
Total ES42 SPOT								17,636,629,088,000.00	1,304,484,400	26,675,232,200	
Total For ES42								17,636,629,088,000.00	1,304,484,400	26,675,232,200	
ES42/R On 25/04/2042 Spot Bond			8.50000	103.65891	8.50000	103.63534		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	101.67013		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.52585				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	100.53670				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	100.18971				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.38448	100.00000	12.35381				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	20.09560	100.00000	20.04584				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.16853				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	101.26430				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.01243				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	101.06513				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	101.09352				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	101.48527				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	100.72982				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	101.13779				0.00	1,000,000,000	500,000,000
Total FIFC35 SPOT										0.00	1,000,000,000	500,000,000
Total For FIFC35										0.00	1,000,000,000	500,000,000
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	103.62926				0.00	0	0
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNT110 On 29/05/2020 Spot Bond					0.00000	102.60170				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.11688				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			8.32500	8.32500	8.32500	105.06667				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	102.95493				0.00	0	4,359,000,000
Total FRB16 SPOT										0.00	0	4,359,000,000
Total For FRB16										0.00	0	4,359,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	105.96249				0.00	0	0
Total FRB17 SPOT										0.00	0	0
Total For FRB17										0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRB17/JIBAR SPOT										0.00	0	0
Total For FRB17/JIBAR										0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	104.71806				0.00	0	500,000,000
Total FRB18 SPOT										0.00	0	500,000,000
Total For FRB18										0.00	0	500,000,000
FRB19 On 14/04/2021 Spot Bond			9.47500	108.46594	9.47500	108.43851				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	104.47476				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	104.71165				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	105.98706				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB22 SPOT									0.00	0	0
Total For FRB22									0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	103.03086			0.00	420,000,000	3,369,000,000
Total FRB23 SPOT									0.00	420,000,000	3,369,000,000
Total For FRB23									0.00	420,000,000	3,369,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	106.67352			0.00	0	228,000,000
Total FRB24 SPOT									0.00	0	228,000,000
Total For FRB24									0.00	0	228,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	99.94178			0.00	0	400,000,000
Total FRB25 SPOT									0.00	0	400,000,000
Total For FRB25									0.00	0	400,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	100.87206			0.00	0	172,000,000
Total FRB26 SPOT									0.00	0	172,000,000
Total For FRB26									0.00	0	172,000,000
FRB27 On 03/06/2026 Spot Bond			12.20000	94.73306	12.20000	94.70241			0.00	0	1,400,000,000
Total FRB27 SPOT									0.00	0	1,400,000,000
Total For FRB27									0.00	0	1,400,000,000
FRBI22 On 31/01/2022 Spot Bond			4.00000	159.60777	4.00000	159.57683		840,000,000,000.00		210,000,000	105,000,000
Total FRBI22 SPOT								840,000,000,000.00		210,000,000	105,000,000
Total For FRBI22								840,000,000,000.00		210,000,000	105,000,000
FRBI23 On 07/12/2023 Spot Bond			4.81000	4.81000	4.81000	287.43923		0.00	0	0	0
Total FRBI23 SPOT								0.00	0	0	0
Total For FRBI23								0.00	0	0	0
FRBI25 On 31/01/2025 Spot Bond			5.85000	5.85000	5.85000	123.56059		0.00	0	0	0
Total FRBI25 SPOT								0.00	0	0	0
Total For FRBI25								0.00	0	0	0
FRBI28 On 31/03/2028 Spot Bond			6.20000	156.19495	6.20000	156.15563		0.00	0	0	0
Total FRBI28 SPOT								0.00	0	0	0
Total For FRBI28								0.00	0	0	0
FRBI29 On 31/03/2029 Spot Bond			6.37000	6.37000	6.37000	81.53408		0.00	0	0	0
Total FRBI29 SPOT								0.00	0	0	0
Total For FRBI29								0.00	0	0	0
FRBI33 On 07/12/2033 Spot Bond			6.55000	6.55000	6.55000	171.58790		0.00	0	0	0
Total FRBI33 SPOT								0.00	0	0	0
Total For FRBI33								0.00	0	0	0
FRBI46 On 31/03/2046 Spot Bond			7.00000	64.18726	7.00000	64.16975		0.00	0	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			7.10000	63.57732	7.10000	63.55973				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			5.92000	5.92000	5.92000	96.13783				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			8.69000	8.69000	8.69000	68.18318				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			8.80000	8.80000	8.80000	67.19459				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			6.70000	6.70000	6.70000	118.97185				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	101.15488				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	104.28400	10.00000	104.25700				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC208: On 07/10/2020 Spot Bond					0.00000	103.69217				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209: On 07/05/2020 Spot Bond					0.00000	101.31240				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC212: On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC213: On 31/01/2022 Spot Bond			4.71000	157.63032	4.71000	157.59677				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221: On 20/05/2020 Spot Bond					0.00000	101.04427				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC225: On 31/01/2022 Spot Bond			5.57000	155.27733	5.57000	155.24069				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC233: On 20/12/2020 Spot Bond					0.00000	100.31828				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234: On 19/10/2020 Spot Bond					0.00000	105.71482				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC237: On 19/10/2020 Spot Bond					0.00000	105.93009				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239: On 19/10/2020 Spot Bond					0.00000	105.73978				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240: On 19/10/2020 Spot Bond					0.00000	103.72184				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243: On 19/10/2020 Spot Bond					0.00000	103.68389				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	102.94301				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 19/10/2020 Spot Bond					0.00000	105.27805				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	102.93350				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	101.36734				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	100.47595				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	103.67688				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	101.31043				0.00	0	265,000,000
Total FRC258 SPOT										0.00	0	265,000,000
Total For FRC258										0.00	0	265,000,000
FRC258 On 10/10/2020 Spot Bond					0.00000	101.88378				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	101.86735				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	101.95645				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	101.98145				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond					0.00000	104.03061				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 30/01/2023 Spot Bond					0.00000	101.50549				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	101.55506				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	104.02139	9.80000	103.99405				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	100.55304				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	100.55401				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond					0.00000	100.72818				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 27/03/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278 On 21/11/2022 Spot Bond					0.00000	100.99545				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279 On 20/12/2023 Spot Bond					0.00000	100.20458				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	106.23390				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	102.36855				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	101.47561				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.25750				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	104.42073				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.18224				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29: On 20/06/2022 Spot Bond					0.00000	101.32804				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29: On 26/01/2021 Spot Bond					0.00000	101.72585				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29: On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.26664				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29: On 18/04/2021 Spot Bond					0.00000	101.57594				0.00	0	231,000,000
Total FRC293 SPOT										0.00	0	231,000,000
Total For FRC293										0.00	0	231,000,000
FRC29: On 18/04/2021 Spot Bond					0.00000	101.55685				0.00	0	231,000,000
Total FRC294 SPOT										0.00	0	231,000,000
Total For FRC294										0.00	0	231,000,000
FRC29: On 14/05/2024 Spot Bond					0.00000	101.17246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	101.18465				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	100.98493				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	100.23135				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC299 On 25/04/2023 Spot Bond					0.00000	102.76409				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	100.91024				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond					0.00000	101.36918				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC302 On 31/05/2024 Spot Bond					0.00000	100.96679				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	100.00003				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	101.48502				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	100.83802				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC306 On 12/08/2020 Spot Bond					0.00000	101.08705				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond					0.00000	101.19440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	100.17899				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond					0.00000	100.20128				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	99.88000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	99.02000				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	100.21795				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	100.49188				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	101.49482				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	97.54060				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	100.21791				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC32: On 24/10/2020 Spot Bond					0.00000	101.61710				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC32: On 20/12/2024 Spot Bond					0.00000	100.25216				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC32: On 20/12/2024 Spot Bond					0.00000	100.22220				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC32: On 20/06/2026 Spot Bond					0.00000	100.20307				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC32: On 02/04/2024 Spot Bond					0.00000	99.94452				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC32: On 20/12/2022 Spot Bond					0.00000	100.21798				0.00	200,000,000	100,000,000
Total FRC326 SPOT										0.00	200,000,000	100,000,000
Total For FRC326										0.00	200,000,000	100,000,000
FRC32: On 30/09/2022 Spot Bond					0.00000	99.99992				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC32: On 27/12/2022 Spot Bond					0.00000	100.85594				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC32: On 06/11/2023 Spot Bond					0.00000	101.34477				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC33: On 15/10/2022 Spot Bond					0.00000	101.14616				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC33: On 02/02/2021 Spot Bond					0.00000	100.81462				0.00	0	0
Total FRC331 SPOT										0.00	0	0
Total For FRC331										0.00	0	0
FRC33: On 02/02/2021 Spot Bond					0.00000	100.81462				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC33: On 14/05/2024 Spot Bond					0.00000	100.89255				0.00	0	0
Total FRC333 SPOT										0.00	0	0
Total For FRC333										0.00	0	0
FRC33: On 05/03/2021 Spot Bond					0.00000	100.67240				0.00	0	0
Total FRC334 SPOT										0.00	0	0
Total For FRC334										0.00	0	0
FRC33: On 31/05/2024 Spot Bond					0.00000	100.61261				0.00	0	0
Total FRC335 SPOT										0.00	0	0
Total For FRC335										0.00	0	0
FRC33: On 13/09/2021 Spot Bond					0.00000	100.37552				0.00	0	0
Total FRC336 SPOT										0.00	0	0
Total For FRC336										0.00	0	0
FRC33: On 25/04/2023 Spot Bond					0.00000	100.18330				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			5.35000	5.35000	5.35000	155.83905				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			5.29000	5.29000	5.29000	156.00275				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			5.27000	5.27000	5.27000	156.05738				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD17: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20: On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23: On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD29U SPOT										0.00	0	0
Total For FRD29U										0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD30U SPOT										0.00	0	0
Total For FRD30U										0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD33U SPOT										0.00	0	0
Total For FRD33U										0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD35U SPOT										0.00	0	0
Total For FRD35U										0.00	0	0
FRD36I On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD36U SPOT										0.00	0	0
Total For FRD36U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			7.60000	66.95517	7.60000	66.93599				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	80.85327	6.60000	80.83199				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.38317				0.00	0	350,000,000
Total FRJ022 SPOT										0.00	0	350,000,000
Total For FRJ022										0.00	0	350,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.36527				0.00	1,220,000,000	1,410,000,000
Total FRJ20 SPOT										0.00	1,220,000,000	1,410,000,000
Total For FRJ20										0.00	1,220,000,000	1,410,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	100.86317				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.25525				0.00	280,000,000	12,570,000,000
Total FRJ22 SPOT										0.00	280,000,000	12,570,000,000
Total For FRJ22										0.00	280,000,000	12,570,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.76292				0.00	200,000,000	1,500,000,000
Total FRJ23 SPOT										0.00	200,000,000	1,500,000,000
Total For FRJ23										0.00	200,000,000	1,500,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	100.85756				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	102.61102				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	101.76046				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	103.64097				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	101.39726				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 FRS011U SPOT										0.00	0	0
Total For FRS011U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS10(On 15/01/2024 Spot Bond			6.28800	6.28800	6.28800	107.91448			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	81.67200			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	101.75980			0.00	0	0
Total FRS103 SPOT									0.00	0	0
Total For FRS103									0.00	0	0
FRS10(On 23/01/2024 Spot Bond					0.00000	101.49260			0.00	0	0
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS10(On 31/01/2038 Spot Bond			6.66000	80.23029	6.66000	80.20904			0.00	0	0
Total FRS108 SPOT									0.00	0	0
Total For FRS108									0.00	0	0
FRS10(On 07/12/2033 Spot Bond			6.40000	174.22302	6.40000	174.17818			0.00	0	0
Total FRS109 SPOT									0.00	0	0
Total For FRS109									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			6.80000	78.79988	6.80000	78.77871			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS11(On 07/12/2033 Spot Bond			6.43000	6.43000	6.43000	173.65624			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS11(On 31/01/2025 Spot Bond			6.25000	121.40727	6.25000	121.37643			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			3.70500	119.46839	3.70500	119.44618			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS11(On 31/01/2038 Spot Bond			6.80000	78.79988	6.80000	78.77871			0.00	0	0
Total FRS119 SPOT									0.00	0	0
Total For FRS119									0.00	0	0
FRS12(On 07/12/2033 Spot Bond			6.55000	171.63278	6.55000	171.58790			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			6.60000	170.78007	6.60000	170.73522				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			5.78000	154.59978	5.78000	123.94742				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			6.63000	170.27100	6.63000	170.22616				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			6.80000	78.79988	6.80000	78.77871				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			6.85000	149.33339	6.85000	149.29322				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS126 On 31/01/2038 Spot Bond			7.55000	71.66075	7.55000	71.64007				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			6.74000	150.46988	6.74000	150.42984				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			6.80000	149.84875	6.80000	149.80864				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			7.14000	161.90194	7.14000	161.85712				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS132 On 31/01/2038 Spot Bond			7.48000	72.29144	7.48000	72.27073				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			6.80000	6.80000	6.80000	78.77871				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			6.80000	78.79988	6.80000	78.77871				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			6.61000	151.82584	6.61000	151.78595				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			6.91000	165.61051	6.91000	165.56568				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS138 On 31/03/2028 Spot Bond			6.74000	150.46988	6.74000	150.42984				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			6.74000	150.46988	6.74000	150.42984				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			7.03000	147.49484	7.03000	147.45447				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			6.55000	119.79866	6.55000	119.76726				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			4.41000	158.46197	4.41000	158.42952				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			7.09000	146.88778	7.09000	146.84734				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			7.13000	146.48468	7.13000	146.44419				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			6.52000	119.95842	6.52000	119.92708				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			6.55000	152.45639	6.55000	152.41658				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			7.14000	7.14000	7.14000	146.34361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 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
FRS158 On 06/06/2023 Spot Bond					0.00000	19.85965				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	23.78861				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	27.64304				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	15.56943				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	17.40143				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	20.95338				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	24.22221				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	13.63888				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	13.57743				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	12.06154				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS17(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
FRS17(On 16/10/2022 Spot Bond					0.00000	101.77202				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS17(On 16/10/2024 Spot Bond					0.00000	101.88308				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS17(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
FRS17(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
FRS17(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
FRS17(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
FRS17(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
FRS18(On 18/09/2023 Spot Bond					0.00000	100.43289				0.00	120,000,000	30,000,000
Total FRS180 SPOT										0.00	120,000,000	30,000,000
Total For FRS180										0.00	120,000,000	30,000,000
FRS18(On 27/09/2025 Spot Bond					0.00000	100.06093				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS18(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
FRS18(On 16/11/2023 Spot Bond					0.00000	93.03945				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	101.25127				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	101.36128				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	101.21444				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	100.90855				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.87403				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS206 On 16/11/2020 Spot Bond					0.00000	84.05942				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	81.47910				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	101.05048				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS210 On 20/12/2020 Spot Bond					0.00000	88.01305				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS211 On 04/09/2020 Spot Bond					0.00000	159.68477				0.00	0	0
Total FRS212 SPOT										0.00	0	0
Total For FRS212										0.00	0	0
FRS212 On 03/09/2021 Spot Bond					0.00000	93.99087				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0
FRS213 On 04/03/2021 Spot Bond					0.00000	92.29702				0.00	0	0
Total FRS214 SPOT										0.00	0	0
Total For FRS214										0.00	0	0
FRS214 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS215 SPOT										0.00	0	0
Total For FRS215										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			4.61000	4.61000	4.61000	289.32082				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			4.50000	4.50000	4.50000	290.36206				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			5.22000	5.22000	5.22000	283.62840				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			4.20000	159.04751	4.20000	159.01583				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	101.50306				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.90000	159.88884	3.90000	159.85829				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	101.35236				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	72.74598	6.50000	72.72701				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			5.92000	55.54796	5.92000	80.59898				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			5.67000	5.67000	5.67000	124.55811				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			5.74000	5.74000	5.74000	124.16910				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			5.41000	5.41000	5.41000	281.88330				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			7.00500	100.82401	7.00500	100.80504				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			8.37500	8.37500	8.37500	99.05032				8,375,000,000,000.00	1,000,000,000	1,000,000,000
Total FRX23 SPOT										8,375,000,000,000.00	1,000,000,000	1,000,000,000
Total For FRX23										8,375,000,000,000.00	1,000,000,000	1,000,000,000
FRX24 On 10/12/2024 Spot Bond			10.48000	104.23827	10.48000	104.20918				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX25 On 26/07/2025 Spot Bond			10.49000	98.75240	10.49000	98.72466				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			10.50000	95.34645	10.50000	95.31980				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			10.59000	98.71923	10.59000	98.69155				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			10.99000	97.10981	10.99000	97.08128				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			11.63000	90.72943	11.63000	90.70126				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			11.81000	87.03988	11.81000	87.01244				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			11.99000	90.77122	11.99000	90.74235				144,359,600,000,000.00	12,040,000,000	6,020,000,000
Total FRX32 SPOT										14,359,600,000,000.00	12,040,000,000	6,020,000,000
Total For FRX32										14,359,600,000,000.00	12,040,000,000	6,020,000,000
FRX45 On 14/04/2045 Spot Bond			12.74000	68.16842	12.74000	68.14542				15,288,000,000,000.00	1,200,000,000	600,000,000
Total FRX45 SPOT										15,288,000,000,000.00	1,200,000,000	600,000,000
Total For FRX45										15,288,000,000,000.00	1,200,000,000	600,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.37173				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	101.23548				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	100.97877				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.92282				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	100.95239				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	100.97031				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	100.97558				0.00	150,000,000	50,000,000
Total FS7B1 SPOT										0.00	150,000,000	50,000,000
Total For FS7B1										0.00	150,000,000	50,000,000
GBL03 On 16/11/2020 Spot Bond					0.00000	102.24101				0.00	1,108,000,000	554,000,000
Total GBL03 SPOT										0.00	1,108,000,000	554,000,000
Total For GBL03										0.00	1,108,000,000	554,000,000
GBL04 On 05/06/2021 Spot Bond					0.00000	101.48158				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	101.35458				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH31U SPOT										0.00	0	0
Total For GH31U										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	102.92324				0.00	0	620,000,000
Total GH5A11 SPOT										0.00	0	620,000,000
Total For GH5A11										0.00	0	620,000,000
GH5A2 On 25/11/2024 Spot Bond					0.00000	102.97918				0.00	840,000,000	420,000,000
Total GH5A21 SPOT										0.00	840,000,000	420,000,000
Total For GH5A21										0.00	840,000,000	420,000,000
GH5A3 On 25/11/2026 Spot Bond					0.00000	102.77750				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	102.87671				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	103.55612				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			5.97000	91.19190	5.97000	91.16950				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	102.87195				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	101.84309				0.00	0	570,000,000
Total GRT11 SPOT										0.00	0	570,000,000
Total For GRT11										0.00	0	570,000,000
GRT12 On 24/06/2020 Spot Bond					0.00000	100.26762				0.00	100,000,000	50,000,000
Total GRT12 SPOT										0.00	100,000,000	50,000,000
Total For GRT12										0.00	100,000,000	50,000,000
GRT13 On 15/04/2020 Spot Bond					0.00000	101.79115				0.00	146,200,000	73,100,000
Total GRT13 SPOT										0.00	146,200,000	73,100,000
Total For GRT13										0.00	146,200,000	73,100,000
GRT14 On 15/09/2021 Spot Bond					0.00000	101.47366				0.00	1,400,000,000	1,245,000,000
Total GRT14 SPOT										0.00	1,400,000,000	1,245,000,000
Total For GRT14										0.00	1,400,000,000	1,245,000,000
GRT15 On 15/04/2020 Spot Bond					0.00000	101.78843				0.00	146,000,000	273,000,000
Total GRT15 SPOT										0.00	146,000,000	273,000,000
Total For GRT15										0.00	146,000,000	273,000,000
GRT16 On 17/10/2021 Spot Bond					0.00000	102.79645				0.00	1,000,000,000	500,000,000
Total GRT16 SPOT										0.00	1,000,000,000	500,000,000
Total For GRT16										0.00	1,000,000,000	500,000,000
GRT17 On 17/10/2023 Spot Bond			8.35000	110.02324	8.35000	109.99866				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	101.32278				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	100.95897				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			12.15000	92.57365	12.15000	92.54381				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	101.73366				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	103.05347				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	101.14587				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	100.99854				0.00	0	0
Total GRT25G SPOT										0.00	0	0
Total For GRT25G										0.00	0	0
GRT26 On 09/03/2028 Spot Bond					0.00000	101.88376				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	100.15454				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	100.57678				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	100.58743				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	101.01090				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	100.81493				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	101.58646				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	101.81629				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	101.98680				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	100.59896				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	99.98166				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	101.39866				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	100.96500				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	101.17519				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	101.00413				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRT43 On 24/03/2025 Spot Bond					0.00000	100.10665				0.00	0	0
Total GRT43 SPOT										0.00	0	0
Total For GRT43										0.00	0	0
GRT44 On 24/03/2027 Spot Bond					0.00000	100.10997				0.00	0	0
Total GRT44 SPOT										0.00	0	0
Total For GRT44										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H10T1 On 26/02/2023 Spot Bond					0.00000	100.77687				0.00	0	190,000,000

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 H10T1 SPOT										0.00	0	190,000,000
Total For H10T1										0.00	0	190,000,000
H10T2 On 30/09/2022 Spot Bond					0.00000	99.99989				0.00	0	250,000,000
Total H10T2 SPOT										0.00	0	250,000,000
Total For H10T2										0.00	0	250,000,000
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T4U SPOT										0.00	0	0
Total For H6T4U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T5U SPOT										0.00	0	0
Total For H7T5U										0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T2U SPOT										0.00	0	0
Total For H8T2U										0.00	0	0
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	100.73531				0.00	0	5,350,000,000
Total HC5T2 SPOT										0.00	0	5,350,000,000
Total For HC5T2										0.00	0	5,350,000,000
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	101.86524				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	101.88844				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	100.13433				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	99.99987				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	100.60347				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	100.80740				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	100.63506				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	104.28400	10.00000	104.25700				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	99.98062				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	99.98143				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	99.98177				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			7.33500	102.36531	7.33500	102.34524				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	78.60241	100.00000	78.44134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			5.12000	284.61569	5.12000	284.55216			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			5.31000	5.31000	5.31000	283.21628			0.00	0	0
Total HWAY24 SPOT									0.00	0	0
Total For HWAY24									0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			6.93000	60.67768	6.93000	74.63755			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			13.34000	75.64707	13.34000	75.62023		186,760,000,000,000.00	14,000,000,000	20,250,000,000	
Total HWAY34 SPOT								16,760,000,000,000.00	14,000,000,000	20,250,000,000	
Total For HWAY34								16,760,000,000,000.00	14,000,000,000	20,250,000,000	
HWAY3 On 31/07/2034 Spot Bond			100.00000	10.57371	100.00000	10.55018		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			13.32000	75.16568	13.32000	75.13906		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	10.57325	100.00000	10.54973		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	102.01282		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	101.73353		0.00	0	2,612,000,000	
Total HWF12 SPOT								0.00	0	2,612,000,000	
Total For HWF12								0.00	0	2,612,000,000	
HWF13 On 28/11/2022 Spot Bond					0.00000	100.81914		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	104.28400	10.00000	104.25700		0.00	0	0	
Total HWY023/R197 SPOT								0.00	0	0	
Total For HWY023/R197								0.00	0	0	
l2025 On 31/01/2025 Spot Bond			6.10000	122.22084	5.10000	127.77814		918,011,718,660,000.00	314,428,150,600	467,437,060,000	

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 I2025 SPOT									18,011,718,660,000.00	314,428,150,600	467,437,060,000
Total For I2025									18,011,718,660,000.00	314,428,150,600	467,437,060,000
I2029 On 31/03/2029 Spot Bond			5.50000	87.38102	5.50000	87.36064			555,998,621,200,000.00	101,090,658,400	157,504,208,000
Total I2029 SPOT									55,998,621,200,000.00	101,090,658,400	157,504,208,000
Total For I2029									55,998,621,200,000.00	101,090,658,400	157,504,208,000
I2033 On 28/02/2033 Spot Bond			6.10000	78.44742	6.10000	78.42802			222,073,543,900,000.00	36,405,499,000	57,160,425,400
Total I2033 SPOT									22,073,543,900,000.00	36,405,499,000	57,160,425,400
Total For I2033									22,073,543,900,000.00	36,405,499,000	57,160,425,400
I2038 On 31/01/2038 Spot Bond			6.55000	81.37704	5.90000	88.56442			303,462,033,170,000.00	46,330,081,400	197,746,920,800
Total I2038 SPOT									30,346,203,170,000.00	46,330,081,400	197,746,920,800
Total For I2038									30,346,203,170,000.00	46,330,081,400	197,746,920,800
I2046 On 31/03/2046 Spot Bond			6.00000	74.89384	6.00000	74.87537			577,078,173,600,000.00	96,179,695,600	134,148,450,400
Total I2046 SPOT									57,078,173,600,000.00	96,179,695,600	134,148,450,400
Total For I2046									57,078,173,600,000.00	96,179,695,600	134,148,450,400
I2050 On 31/12/2050 Spot Bond			6.70000	67.65248	6.10000	74.53091			776,592,043,340,000.00	115,909,260,200	339,181,404,138
Total I2050 SPOT									76,592,043,340,000.00	115,909,260,200	339,181,404,138
Total For I2050									76,592,043,340,000.00	115,909,260,200	339,181,404,138
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.90331				0.00	0	0
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.29000	8.29000	8.29000	104.66486				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	101.22071				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	101.74206				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	101.36577				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			5.07000	285.07867	5.07000	285.01544				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	100.53540				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	101.00981				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	100.93902				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	101.24073				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	100.96263				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.16277				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	101.49574				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.04344				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	101.74119				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	101.20989				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	101.09922				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	99.94940				0.00	14,000,000,000	7,000,000,000
Total IBL127 SPOT										0.00	14,000,000,000	7,000,000,000
Total For IBL127										0.00	14,000,000,000	7,000,000,000
IBL128 On 11/04/2022 Spot Bond					0.00000	101.78333				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	101.01533				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	101.74364				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	101.16410				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	101.18256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.52862				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	101.63471				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	100.93004				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	100.89698				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	101.65292				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	101.67554				0.00	0	0
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL140 On 14/02/2021 Spot Bond					0.00000	101.05042				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	100.83239				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	100.95444				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	100.55219				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	100.41197				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			3.93000	3.93000	3.93000	159.77378				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	104.28400	10.00000	104.25700				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			8.11000	101.74670	8.11000	101.72471				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			8.93500	105.44227	8.93500	105.41696				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	101.68785				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			4.05000	159.46745	4.05000	159.43633				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	101.31596				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	101.54572				0.00	680,000,000	870,000,000
Total IBL77 SPOT										0.00	680,000,000	870,000,000
Total For IBL77										0.00	680,000,000	870,000,000
IBL78 On 25/11/2022 Spot Bond			8.77500	106.40217	8.77500	106.37708				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	101.89197				0.00	1,560,000,000	780,000,000
Total IBL86 SPOT										0.00	1,560,000,000	780,000,000
Total For IBL86										0.00	1,560,000,000	780,000,000
IBL88 On 20/05/2021 Spot Bond			8.21500	105.96373	8.21500	105.94030				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	49.50453	100.00000	49.39437				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.93590				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	101.51982				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.46893				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	10.08188	100.00000	10.05945				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			7.76500	103.96957	7.76500	103.94793				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			11.35000	96.96483	11.35000	96.93543				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	101.59420				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			12.43000	97.72558	12.43000	97.53277				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	100.72098				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			11.95000	98.22476	11.95000	98.19362				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	101.78344				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.16328				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.12525				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.81057				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	101.98531				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.21188				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.53461				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	100.89258				0.00	0	170,000,000
Total IDCG19 SPOT										0.00	0	170,000,000
Total For IDCG19										0.00	0	170,000,000
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.40259				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.41210				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.46263				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG23 On 29/01/2027 Spot Bond					0.00000	101.48533				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	100.46325				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.08830	100.00000	8.29510				0.00	0	0
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			10.85000	94.96485	10.85000	94.93744				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			8.03000	104.75953	8.03000	104.73700				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN415U SPOT										0.00	0	0
Total For IN415U										0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	104.28400	10.00000	104.25700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	100.79785				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	101.46579				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	102.20589				0.00	0	0
Total ING383 SPOT										0.00	0	0
Total For ING383										0.00	0	0
ING384 On 30/09/2021 Spot Bond					0.00000	89.01778				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	101.85106				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	102.95255				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	102.66594				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			9.47500	104.36736	9.47500	104.34081				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	104.70439				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	104.28400	10.00000	104.25700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.74209				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	100.55368				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.45457				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	100.12114				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	100.12303				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	100.12492				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	100.99949				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	100.46840				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	101.31712				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	101.80009				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	101.21895				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.23199				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.02182				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	100.39940				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	99.96197				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	100.55630				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	101.26810				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	100.45122	2.75000	100.44369				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			8.70000	131.62423	8.70000	131.58240				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	102.56959				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			9.47500	104.08389	9.47500	104.05742			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	104.86563			0.00	0	0
Total IV035 SPOT									0.00	0	0
Total For IV035									0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	105.03788			0.00	200,000,000	100,000,000
Total IV036 SPOT									0.00	200,000,000	100,000,000
Total For IV036									0.00	200,000,000	100,000,000
IV038 On 23/09/2021 Spot Bond					0.00000	100.16996			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			6.15000	6.15000	6.15000	153.67739			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	103.32084			0.00	77,600,000	38,800,000
Total IV040 SPOT									0.00	77,600,000	38,800,000
Total For IV040									0.00	77,600,000	38,800,000
IV041 On 29/09/2021 Spot Bond			10.29500	102.33025	10.29500	102.30233			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	105.10347			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			10.31000	10.31000	10.31000	107.66591			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	101.81016			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.85000	157.24414	4.85000	157.21008		9,700,000,000,000.00	2,000,000,000	1,000,000,000	
Total IV045 SPOT								9,700,000,000,000.00	2,000,000,000	1,000,000,000	
Total For IV045								9,700,000,000,000.00	2,000,000,000	1,000,000,000	
IV046 On 21/06/2022 Spot Bond					0.00000	104.25152			0.00	120,000,000	60,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV046 SPOT										0.00	120,000,000	60,000,000
Total For IV046										0.00	120,000,000	60,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	101.30238				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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			7.40000	143.79670	7.40000	143.75594				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	99.75403				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	99.63966				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.52555				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	99.40683				0.00	0	0
Total IVA993 SPOT										0.00	0	0
Total For IVA993										0.00	0	0
IVA994 On 07/05/2020 Spot Bond			6.05000	6.05000	6.05000	99.29230				0.00	0	0
Total IVA994 SPOT										0.00	0	0
Total For IVA994										0.00	0	0
IVA995 On 14/05/2020 Spot Bond			6.05000	6.05000	6.05000	99.17804				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	99.08032				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	98.99084				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	98.82734				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	98.71321				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	104.28400	10.00000	104.25700				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	99.99993				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			13.47500	96.85850	13.47500	96.82381				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC055 SPOT										0.00	0	0
Total For IVC055										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.36877				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			8.79000	106.47816	8.79000	106.45314				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.00002				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	100.00002				0.00	220,000,000	110,000,000
Total IVC103 SPOT										0.00	220,000,000	110,000,000
Total For IVC103										0.00	220,000,000	110,000,000
IVC107 On 29/06/2021 Spot Bond					0.00000	100.00002				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	102.15398				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			8.44000	104.96075	8.44000	104.93691				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	101.01318				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	100.48517				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	101.63334				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	96.84496				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	101.52512				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	101.96859				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	100.89614				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	99.52208				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.76609				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	100.68055				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	100.74214				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	100.11931				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	101.43246				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	101.35025				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	100.54050				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	101.23658				0.00	0	143,000,000

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 IVC154 SPOT										0.00	0	143,000,000
Total For IVC154										0.00	0	143,000,000
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	101.55809				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	99.94900				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	100.07035				0.00	0	5,485,000,000
Total IVC159 SPOT										0.00	0	5,485,000,000
Total For IVC159										0.00	0	5,485,000,000
IVC160 On 05/04/2020 Spot Bond					0.00000	99.87730				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	101.22372				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	101.06042				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	100.45813				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	100.16211				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	100.11135				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	100.70693				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	101.71694				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	98.59935				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 15/03/2060 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 JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	100.21940				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.00002				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.14500	107.38951	8.14500	107.36609				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	100.95528				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	100.60404				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	100.80358				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	101.01230				0.00	0	200,000,000
Total KAP013 SPOT										0.00	0	200,000,000
Total For KAP013										0.00	0	200,000,000
KAP014 On 19/07/2024 Spot Bond					0.00000	101.62843				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	101.34481				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	101.43555				0.00	0	330,000,000
Total KAP016 SPOT										0.00	0	330,000,000
Total For KAP016										0.00	0	330,000,000
KAP11 On 24/10/2022 Spot Bond					0.00000	102.31763				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	102.44151				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			11.94000	106.56696	11.94000	113.21668				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LB41U SPOT										0.00	0	0
Total For LB41U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	104.70755				0.00	0	380,000,000
Total LBK15 SPOT										0.00	0	380,000,000
Total For LBK15										0.00	0	380,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	102.81422				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			8.47500	106.53317	8.47500	106.50902				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	101.15666				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	102.42673				0.00	0	908,614,400
Total LBK23 SPOT										0.00	0	908,614,400
Total For LBK23										0.00	0	908,614,400
LBK24 On 10/10/2024 Spot Bond			8.85500	104.98360	8.85500	110.09037				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	100.39191				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	101.95013				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			12.89000	92.44649	12.89000	92.41478				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			8.63500	105.98149	8.63500	105.95701				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	100.16821				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	100.73263				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.24384				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	101.24044				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	100.34948				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	100.01570				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	100.02515				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	101.04335				0.00	246,360,800	123,180,400
Total LBK38 SPOT										0.00	246,360,800	123,180,400
Total For LBK38										0.00	246,360,800	123,180,400
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			7.92500	101.58288	7.92500	101.56146				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	102.45343				0.00	600,000,000	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
Total LGL05 SPOT										0.00	600,000,000	300,000,000
Total For LGL05										0.00	600,000,000	300,000,000
LGL06 On 04/10/2022 Spot Bond			8.82500	102.92829	8.82500	102.90400				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	101.76289				0.00	0	230,000,000
Total LGL07 SPOT										0.00	0	230,000,000
Total For LGL07										0.00	0	230,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	103.23400				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	104.07367				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	99.82497				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	101.69045				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	101.50378				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	101.67745				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	100.81933				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	101.80699				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	101.11058				0.00	0	0
Total LOM03 SPOT										0.00	0	0
Total For LOM03										0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	101.12899				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	100.98609				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	101.00716				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	101.02296				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	99.70933				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	99.43523				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	0.00000				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	100.99158				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	101.12410				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	101.03106				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	100.57949				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	100.66644				0.00	100,000,000	50,000,000
Total MBF063 SPOT										0.00	100,000,000	50,000,000
Total For MBF063										0.00	100,000,000	50,000,000
MBF06: On 30/09/2020 Spot Bond					0.00000	100.04924				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	99.72455				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	101.74116				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	100.84448				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	101.30216				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	101.11569				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	100.89384				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	101.72644				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	101.40366				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total MBP042 SPOT									0.00	0	0
Total For MBP042									0.00	0	0
MBP04: On 27/07/2023 Spot Bond					0.00000	101.41395			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	100.05037			0.00	0	0
Total MBP044 SPOT									0.00	0	0
Total For MBP044									0.00	0	0
MBP04: On 27/09/2023 Spot Bond					0.00000	100.05117			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	100.65155			0.00	200,000,000	100,000,000
Total MBP046 SPOT									0.00	200,000,000	100,000,000
Total For MBP046									0.00	200,000,000	100,000,000
MBP04: On 26/02/2024 Spot Bond					0.00000	100.83992			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	100.05039			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	100.05121			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	100.87216			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	100.54073			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	118.35342			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			8.02500	102.22901	8.02500	102.20717		5,457,000,000,000.00		680,000,000	340,000,000
Total MMIG02 SPOT								5,457,000,000,000.00		680,000,000	340,000,000
Total For MMIG02								5,457,000,000,000.00		680,000,000	340,000,000
MMIG0: On 01/06/2020 Spot Bond					0.00000	101.06585			0.00	0	437,400,000

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 MMIG03 SPOT										0.00	0	437,400,000
Total For MMIG03										0.00	0	437,400,000
MMIG0 On 12/08/2025 Spot Bond			13.41000	13.41000	13.41000	93.52570				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			8.90500	105.50205	8.90500	105.47681				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	103.92740				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	100.42646				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	100.61220				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			11.48000	92.77157	11.48000	92.74328				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	118.47260				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	102.17330				0.00	3,450,000,000	2,725,000,000
Total MTN06 SPOT										0.00	3,450,000,000	2,725,000,000
Total For MTN06										0.00	3,450,000,000	2,725,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	103.32237				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	102.26315				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	103.40523				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	104.14188				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.28191				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	101.36838				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.76448				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	101.19240				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	101.21893				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	100.82524				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	100.84523				0.00	0	0
Total MTN17 SPOT										0.00	0	0
Total For MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	100.86849				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	100.63035				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	100.69333				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	101.15200				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	100.59078				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	100.95366				0.00	200,000,000	100,000,000
Total MWAR02 SPOT										0.00	200,000,000	100,000,000
Total For MWAR02										0.00	200,000,000	100,000,000
MWAR(On 22/11/2021 Spot Bond					0.00000	100.94427				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	100.94427				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	100.26088				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	100.27343				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	100.18828				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	100.23378				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	101.12231				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	100.16769				0.00	200,000,000	100,000,000
Total N7B25 SPOT										0.00	200,000,000	100,000,000
Total For N7B25										0.00	200,000,000	100,000,000
N7C25 On 20/03/2022 Spot Bond					0.00000	100.20715				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	100.24062				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	100.27131				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			8.41500	102.64173	8.41500	102.61849				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			7.57500	102.87597	7.57500	102.85502				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.87500	104.96651	8.87500	104.94147				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			12.38000	93.61897	12.38000	93.58807				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	101.52353				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	101.55138				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	101.39305				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBG03G SPOT										0.00	0	0
Total For NBG03G										0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	101.40025				0.00	0	234,000,000
Total NBG04G SPOT										0.00	0	234,000,000
Total For NBG04G										0.00	0	234,000,000
NBG05 On 25/10/2024 Spot Bond					0.00000	101.42253				0.00	0	0
Total NBG05G SPOT										0.00	0	0
Total For NBG05G										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.99000	103.60566	7.99000	103.58337			22,851,400,000,000.00	2,860,000,000	2,430,000,000	
Total NBK11A SPOT									22,851,400,000,000.00	2,860,000,000	2,430,000,000	
Total For NBK11A									22,851,400,000,000.00	2,860,000,000	2,430,000,000	
NBK12 On 19/03/2021 Spot Bond			8.08000	101.48705	8.08000	101.46521			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	100.29936	9.38000	100.27437			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			8.67500	103.78956	8.67500	103.76561			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			7.49000	104.52701	7.49000	104.50601			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			7.74000	102.95870	7.74000	102.93723			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			10.61000	96.86046	10.61000	96.83295			636,600,000,000,000.00	60,000,000,000	30,000,000,000	
Total NBK16A SPOT									636,600,000,000,000.00	60,000,000,000	30,000,000,000	
Total For NBK16A									636,600,000,000,000.00	60,000,000,000	30,000,000,000	
NBK17 On 22/04/2026 Spot Bond			10.86000	100.39802	10.86000	100.36901			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			7.63500	103.29042	7.63500	103.26909			6,871,500,000,000.00	900,000,000	1,000,000,000	
Total NBK18A SPOT									6,871,500,000,000.00	900,000,000	1,000,000,000	
Total For NBK18A									6,871,500,000,000.00	900,000,000	1,000,000,000	
NBK19 On 01/06/2022 Spot Bond			8.27000	105.83573	8.27000	105.81230			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/On 01/06/2026 Spot Bond			10.86500	101.16612	10.86500	101.13688				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	100.39658				0.00	2,400,000,000	1,200,000,000
Total NBK20B SPOT										0.00	2,400,000,000	1,200,000,000
Total For NBK20B										0.00	2,400,000,000	1,200,000,000
NBK21/On 21/07/2027 Spot Bond			11.91000	95.87531	11.91000	95.84484				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			8.25500	107.87945	8.25500	107.85547				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			11.67000	99.88839	11.67000	99.85726				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			11.65000	100.41300	11.65000	100.38178				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	101.17682				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			8.57500	8.57500	8.57500	106.44036				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	103.57463				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	21.82715	100.00000	21.77858				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	104.62867				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			11.96000	100.87985	11.96000	100.84766				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			8.21500	106.72586	8.21500	106.70226				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	101.45585				0.00	2,480,000,000	1,240,000,000
Total NBK28B SPOT										0.00	2,480,000,000	1,240,000,000
Total For NBK28B										0.00	2,480,000,000	1,240,000,000
NBK29/ On 31/07/2026 Spot Bond			11.28000	98.23457	11.28000	98.20496				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			8.21000	105.58850	8.21000	105.56516				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	101.80648				0.00	440,000,000	220,000,000
Total NBK30B SPOT										0.00	440,000,000	220,000,000
Total For NBK30B										0.00	440,000,000	220,000,000
NBK31/ On 09/11/2023 Spot Bond			8.27500	107.15892	8.27500	107.13506				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	101.11145				0.00	6,200,000,000	3,100,000,000
Total NBK31B SPOT										0.00	6,200,000,000	3,100,000,000
Total For NBK31B										0.00	6,200,000,000	3,100,000,000
NBK34I On 10/05/2021 Spot Bond					0.00000	102.16192				0.00	300,000,000	100,000,000
Total NBK34B SPOT										0.00	300,000,000	100,000,000
Total For NBK34B										0.00	300,000,000	100,000,000
NBK35I On 10/05/2023 Spot Bond					0.00000	102.59244				0.00	8,100,000,000	4,840,000,000
Total NBK35B SPOT										0.00	8,100,000,000	4,840,000,000
Total For NBK35B										0.00	8,100,000,000	4,840,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	105.81362				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	102.29554				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			13.17500	13.17500	13.17500	56.73667				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	104.94336				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	101.75708				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	102.56192				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44I On 15/02/2021 Spot Bond					0.00000	101.22713				0.00	1,200,000,000	600,000,000
Total NBK44B SPOT										0.00	1,200,000,000	600,000,000
Total For NBK44B										0.00	1,200,000,000	600,000,000
NBK45I On 15/02/2023 Spot Bond					0.00000	101.82514				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	102.15773				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	102.77997				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	101.24599				0.00	300,000,000	150,000,000
Total NBK48B SPOT										0.00	300,000,000	150,000,000
Total For NBK48B										0.00	300,000,000	150,000,000
NBK49I On 09/11/2023 Spot Bond					0.00000	100.69782				0.00	0	610,000,000
Total NBK49B SPOT										0.00	0	610,000,000
Total For NBK49B										0.00	0	610,000,000
NBK50I On 09/11/2025 Spot Bond					0.00000	101.55316				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	101.08598				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	100.98819				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	100.64735				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	100.98722				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	101.80528				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	101.27179				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	101.29310				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	100.48851				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	100.60977				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	100.87978				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	100.12732				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	99.82393				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	100.18579				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

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			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			12.34500	95.14385	12.34500	95.11288			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.18444			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			12.38000	94.51437	12.38000	94.48352			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	100.18579			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	100.18781			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	100.19049			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	100.17082			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	101.00502			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
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	100.55406				0.00	0	600,000,000
Total NED19 SPOT										0.00	0	600,000,000
Total For NED19										0.00	0	600,000,000
NED20 On 01/07/2020 Spot Bond			7.77500	103.61445	7.77500	103.59279				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1.On 21/05/2021 Spot Bond					0.00000	106.39468				0.00	696,000,000	348,000,000
Total NEDT1A SPOT										0.00	696,000,000	348,000,000
Total For NEDT1A										0.00	696,000,000	348,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NEDT1 On 26/11/2021 Spot Bond					0.00000	107.17278			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	103.45430			0.00	165,000,000	82,500,000
Total NGL01 SPOT									0.00	165,000,000	82,500,000
Total For NGL01									0.00	165,000,000	82,500,000
NGL02 On 15/03/2022 Spot Bond					0.00000	100.52529			0.00	108,000,000	54,000,000
Total NGL02 SPOT									0.00	108,000,000	54,000,000
Total For NGL02									0.00	108,000,000	54,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.07131			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	102.99406			0.00	300,000,000	150,000,000
Total NGL04 SPOT									0.00	300,000,000	150,000,000
Total For NGL04									0.00	300,000,000	150,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	103.19968			0.00	0	100,000,000
Total NGL05 SPOT									0.00	0	100,000,000
Total For NGL05									0.00	0	100,000,000
NGL06 On 01/12/2023 Spot Bond					0.00000	102.26837			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	102.08041			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	106.29696			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	106.26070			0.00	0	0
Total NGLT1B SPOT									0.00	0	0
Total For NGLT1B									0.00	0	0
NGT10 On 25/03/2024 Spot Bond					0.00000	101.86572			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	104.26481			0.00	0	600,000,000
Total NGT104 SPOT									0.00	0	600,000,000
Total For NGT104									0.00	0	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
NGT10! On 22/05/2025 Spot Bond					0.00000	97.31418				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NHM00 On 25/11/2020 Spot Bond			10.00000	104.28400	10.00000	104.25700				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00 On 12/05/2021 Spot Bond			13.50000	105.15294	13.50000	105.11522				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	102.09909				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	102.19963				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	101.62297				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	101.85446				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	100.99777				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	101.12522				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	100.62109				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	100.62768				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	101.09658				0.00	0	0
Total NHM014 SPOT										0.00	0	0
Total For NHM014										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM01 On 13/12/2024 Spot Bond					0.00000	100.60057				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			6.60000	6.60000	6.60000	170.73522				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			6.11000	6.11000	6.11000	157.13399				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			5.85500	5.85500	5.85500	123.53302				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			6.34000	6.34000	6.34000	81.72755				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	78.77871				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			5.96000	5.96000	5.96000	122.95550				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			6.35000	6.35000	6.35000	120.83731				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			6.25000	6.25000	6.25000	155.61508				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			6.96000	148.20672	6.96000	148.16643				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB17 On 31/01/2038 Spot Bond			6.76500	79.15446	6.76500	79.13328				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			7.32000	102.31530	7.32000	102.29524				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN010 On 01/10/2020 Spot Bond					0.00000	99.96669				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	100.11028				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	100.11766				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	98.08836				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	100.11386				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	98.94516				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	99.20126				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	107.19280				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	95.80705				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	96.28634				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN028U SPOT										0.00	0	0
Total For NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	100.95154				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	93.86708				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	99.03351				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	71.46111				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	90.94002				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	100.95367				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	93.32592				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	100.56216				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	100.57671				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	99.16606				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	86.82516				0.00	0	0
Total NNF010 SPOT										0.00	0	0
Total For NNF010										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	66.44901				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	66.44901				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	99.06168				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	95.56730				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	94.81616				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	94.69671				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	75.06572				0.00	0	0
Total NNF09 SPOT										0.00	0	0
Total For NNF09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.95500	8.95500	8.95500	101.29164				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	100.93905				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	100.93863				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A2 On 22/05/2023 Spot Bond					0.00000	100.93968				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	100.90641				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.15000	8.15000	8.15000	101.45807				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	100.93683				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	100.97752				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	100.95376				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.35000	8.35000	8.35000	101.47836				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	100.97751				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.07204				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			8.92500	112.61761	8.92500	112.59060				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			5.20000	181.95643	5.20000	181.91543				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02 On 30/11/2028 Spot Bond			12.58000	102.32971	12.58000	102.29560			266,869,604,000.00	21,213,800	6,420,169,300	
Total NRA028 SPOT									266,869,604,000.00	21,213,800	6,420,169,300	
Total For NRA028									266,869,604,000.00	21,213,800	6,420,169,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NRA028 On 30/11/2028 Spot Bond			100.00000	16.12984	100.00000	16.09415			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
NTC19 On 27/07/2020 Spot Bond					0.00000	101.81424			0.00	4,000,000,000	2,000,000,000
Total NTC19 SPOT									0.00	4,000,000,000	2,000,000,000
Total For NTC19									0.00	4,000,000,000	2,000,000,000
NTC20 On 27/07/2020 Spot Bond					0.00000	101.77478			0.00	332,000,000	1,066,000,000
Total NTC20 SPOT									0.00	332,000,000	1,066,000,000
Total For NTC20									0.00	332,000,000	1,066,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	101.03535			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	101.42017			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	101.75145			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	100.38371			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	100.85571			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	100.68621			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	100.53758			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	100.54089			0.00	0	0
Total NTC28 SPOT									0.00	0	0
Total For NTC28									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC29 On 19/03/2022 Spot Bond					0.00000	100.39120			0.00	0	0
Total NTC29 SPOT									0.00	0	0
Total For NTC29									0.00	0	0
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NTC30 SPOT									0.00	0	0
Total For NTC30									0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	100.96223			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			8.57500	103.42853	8.57500	103.40493			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			12.40000	95.10473	12.40000	95.07365			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	101.08018			0.00	452,000,000	226,000,000
Total OML08 SPOT									0.00	452,000,000	226,000,000
Total For OML08									0.00	452,000,000	226,000,000
OML09 On 14/09/2022 Spot Bond			8.87500	104.87246	8.87500	104.84771			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			12.40000	96.43589	12.40000	96.40437			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	101.01291			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBDJ1L On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1L On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1L On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PEP01 On 10/03/2023 Spot Bond					0.00000	100.60986				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	100.61790				0.00	0	0
Total PEP02 SPOT										0.00	0	0
Total For PEP02										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	104.28400	10.00000	104.25700				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	100.56120				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	100.85249				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	99.83197				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	101.26298				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	100.84405				0.00	0	290,000,000
Total PMM55 SPOT										0.00	0	290,000,000
Total For PMM55										0.00	0	290,000,000
PRE2A On 20/02/2022 Spot Bond					0.00000	100.98606				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	101.02293				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	101.09660				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PRE2C On 20/02/2022 Spot Bond					0.00000	101.10712			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	101.11764			0.00	0	0
Total PRE2D1 SPOT									0.00	0	0
Total For PRE2D1									0.00	0	0
R186 On 21/12/2026 Spot Bond			10.32000	103.72241	10.60000	102.36276		103,289,969,520,000.00	3,498,380,811,000	738,431,754,600	
Total R186 SPOT								13,289,969,520,000.00	498,380,811,000	738,431,754,600	
Total For R186								13,289,969,520,000.00	498,380,811,000	738,431,754,600	
R197 On 07/12/2023 Spot Bond			3.85000	296.66511	4.00000	295.15297		223,104,252,910,000.00	57,949,156,600	55,472,976,800	
Total R197 SPOT								23,104,252,910,000.00	57,949,156,600	55,472,976,800	
Total For R197								23,104,252,910,000.00	57,949,156,600	55,472,976,800	
R202 On 07/12/2033 Spot Bond			6.20000	177.75322	5.60000	188.84735		786,155,359,920,000.00	126,799,251,600	392,601,423,600	
Total R202 SPOT								16,155,359,920,000.00	126,799,251,600	392,601,423,600	
Total For R202								16,155,359,920,000.00	126,799,251,600	392,601,423,600	
R2023 On 28/02/2023 Spot Bond			6.97000	102.68582	7.27500	101.86790		123,168,196,780,000.00	1,165,447,374,000	368,506,189,500	
Total R2023 SPOT								23,168,196,780,000.00	165,447,374,000	368,506,189,500	
Total For R2023								23,168,196,780,000.00	165,447,374,000	368,506,189,500	
R2030 On 31/01/2030 Spot Bond			11.68000	80.10338	11.68000	80.07841		604,298,128,672,000.00	993,518,675,400	158,669,192,600	
Total R2030 SPOT								14,298,128,672,000.00	993,518,675,400	158,669,192,600	
Total For R2030								14,298,128,672,000.00	993,518,675,400	158,669,192,600	
R2032 On 31/03/2032 Spot Bond			12.12000	75.84912	12.12000	75.82475		833,822,248,520,000.00	646,354,971,000	1,087,926,177,200	
Total R2032 SPOT								13,822,248,520,000.00	646,354,971,000	1,087,926,177,200	
Total For R2032								13,822,248,520,000.00	646,354,971,000	1,087,926,177,200	
R2035 On 28/02/2035 Spot Bond			12.23500	77.95953	12.23500	77.93452		058,373,045,037,000.00	740,365,594,200	1,092,037,204,000	
Total R2035 SPOT								8,373,045,037,000.00	740,365,594,200	1,092,037,204,000	
Total For R2035								8,373,045,037,000.00	740,365,594,200	1,092,037,204,000	
R2037 On 31/01/2037 Spot Bond			12.32000	74.50987	12.32000	74.48540		682,807,458,560,000.00	380,098,008,000	862,045,938,200	
Total R2037 SPOT								12,807,458,560,000.00	380,098,008,000	862,045,938,200	
Total For R2037								12,807,458,560,000.00	380,098,008,000	862,045,938,200	
R2040 On 31/01/2040 Spot Bond			12.35000	76.84638	12.35000	76.82108		874,191,599,810,000.00	394,671,384,600	576,127,600,700	
Total R2040 SPOT								14,191,599,810,000.00	394,671,384,600	576,127,600,700	
Total For R2040								14,191,599,810,000.00	394,671,384,600	576,127,600,700	
R2044 On 31/01/2044 Spot Bond			12.35000	73.93915	12.35000	73.91481		155,442,321,760,000.00	1,227,161,321,600	1,448,684,967,300	
Total R2044 SPOT								15,442,321,760,000.00	227,161,321,600	448,684,967,300	
Total For R2044								15,442,321,760,000.00	227,161,321,600	448,684,967,300	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048 On 28/02/2048 Spot Bond			12.32500	72.76151	12.32500	72.73800			732,926,352,905,000.00	1,357,641,083,400	1,370,615,193,400
Total R2048 SPOT									12,926,352,905,000.00	357,641,083,400	370,615,193,400
Total For R2048									12,926,352,905,000.00	357,641,083,400	370,615,193,400
R208 On 31/03/2021 Spot Bond			4.83500	101.84773	5.00000	101.67278			406,991,936,500,000.00	704,651,900,000	166,488,272,600
Total R208 SPOT									16,991,936,500,000.00	704,651,900,000	166,488,272,600
Total For R208									16,991,936,500,000.00	704,651,900,000	166,488,272,600
R209 On 31/03/2036 Spot Bond			12.01000	59.46052	12.24000	58.35679			354,887,288,368,000.00	1,028,716,676,800	759,878,766,300
Total R209 SPOT									14,887,288,368,000.00	028,716,676,800	759,878,766,300
Total For R209									14,887,288,368,000.00	028,716,676,800	759,878,766,300
R210 On 31/03/2028 Spot Bond			6.20000	156.19495	5.40000	165.10295			277,856,133,480,000.00	44,815,505,400	150,349,373,000
Total R210 SPOT									17,856,133,480,000.00	44,815,505,400	150,349,373,000
Total For R210									17,856,133,480,000.00	44,815,505,400	150,349,373,000
R212 On 31/01/2022 Spot Bond			3.60000	160.73596	3.40000	161.27527			706,363,006,040,000.00	473,989,723,900	260,222,573,400
Total R212 SPOT									16,363,006,040,000.00	473,989,723,900	260,222,573,400
Total For R212									16,363,006,040,000.00	473,989,723,900	260,222,573,400
R213 On 28/02/2031 Spot Bond			11.67500	72.15536	11.93000	70.91209			480,658,126,002,500.00	726,394,700,300	436,075,685,300
Total R213 SPOT									10,658,126,002,500.00	726,394,700,300	436,075,685,300
Total For R213									10,658,126,002,500.00	726,394,700,300	436,075,685,300
R214 On 28/02/2041 Spot Bond			12.30000	57.27868	12.30000	57.26021			762,588,591,250,000.00	468,503,137,500	870,101,765,400
Total R214 SPOT									12,588,591,250,000.00	468,503,137,500	370,101,765,400
Total For R214									12,588,591,250,000.00	468,503,137,500	370,101,765,400
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RC006\ On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0
RC007\ On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC007U SPOT									0.00	0	0
Total For RC007U									0.00	0	0
RC008\ On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC008U SPOT									0.00	0	0
Total For RC008U									0.00	0	0
RC009\ On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC009U SPOT									0.00	0	0
Total For RC009U									0.00	0	0
RC010\ On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC010U SPOT									0.00	0	0
Total For RC010U									0.00	0	0
RC011\ On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC011U SPOT									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC019I 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
RC020I On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC020U SPOT										0.00	0	0
Total For RC020U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF15U SPOT									0.00	0	0
Total For RDF15U									0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF16U SPOT									0.00	0	0
Total For RDF16U									0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF17U SPOT									0.00	0	0
Total For RDF17U									0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF18U SPOT									0.00	0	0
Total For RDF18U									0.00	0	0
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF19U SPOT									0.00	0	0
Total For RDF19U									0.00	0	0
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF26U SPOT									0.00	0	0
Total For RDF26U									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	100.99717			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	100.79412			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	0.00000			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	100.79849			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	101.70534			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	100.83748			0.00	0	434,000,000
Total RDFB13 SPOT									0.00	0	434,000,000
Total For RDFB13									0.00	0	434,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB1: On 12/03/2023 Spot Bond					0.00000	100.54913			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	101.03273			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	101.24936			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB1: On 11/02/2024 Spot Bond					0.00000	101.24381			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	101.38770			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	100.11572			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	100.12023			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	100.12496			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	100.00002			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	100.98039			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	101.10661			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	101.03079			0.00	0	0
Total RDFB26 SPOT									0.00	0	0
Total For RDFB26									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.79181				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	101.34427				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	101.00359				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17U On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	102.53997				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	103.08671				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.57134				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	100.93850				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	103.60014				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	104.38008				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2022 Spot Bond					0.00000	102.93701				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	102.85704				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RED90 On 28/07/2022 Spot Bond					0.00000	103.44676			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	101.43387			0.00	0	0
Total RES35 SPOT									0.00	0	0
Total For RES35									0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.34811			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	101.84627			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	100.84350			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RW21 On 21/04/2021 Spot Bond			8.06500	106.29734	8.06500	106.27439			0.00	0	42,631,200
Total RW21 SPOT									0.00	0	42,631,200
Total For RW21									0.00	0	42,631,200
RW23 On 10/12/2023 Spot Bond			8.92500	104.69256	8.92500	104.66759			0.00	0	420,973,400
Total RW23 SPOT									0.00	0	420,973,400
Total For RW23									0.00	0	420,973,400
RW28 On 10/12/2028 Spot Bond			13.55000	86.50594	13.55000	86.47495			0.00	0	0
Total RW28 SPOT									0.00	0	0
Total For RW28									0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	104.28400	10.00000	104.25700			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	102.35311			0.00	200,000,000	100,000,000
Total SBK18 SPOT									0.00	200,000,000	100,000,000
Total For SBK18									0.00	200,000,000	100,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	101.37218			0.00	0	350,000,000
Total SBK22 SPOT									0.00	0	350,000,000
Total For SBK22									0.00	0	350,000,000
SBK23 On 28/05/2022 Spot Bond			8.54500	109.74411	8.54500	109.71888			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	103.29317			0.00	0	1,000,000,000
Total SBK24 SPOT									0.00	0	1,000,000,000
Total For SBK24									0.00	0	1,000,000,000
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	104.35495			0.00	0	2,210,000,000
Total SBK25 SPOT									0.00	0	2,210,000,000
Total For SBK25									0.00	0	2,210,000,000
SBK26 On 25/04/2021 Spot Bond			8.34500	109.18707	8.34500	109.16268			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	101.37599			0.00	0	0
Total SBN01 SPOT									0.00	0	0
Total For SBN01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS18 On 23/06/2021 Spot Bond					0.00000	101.00728			0.00	2,032,600,000	1,016,300,000
Total SBS18 SPOT									0.00	2,032,600,000	1,016,300,000
Total For SBS18									0.00	2,032,600,000	1,016,300,000
SBS19 On 23/06/2021 Spot Bond			7.42500	105.91178	7.42500	105.89069		68,310,000,000,000.00	9,200,000,000	16,474,680,400	
Total SBS19 SPOT								68,310,000,000,000.00	9,200,000,000	16,474,680,400	
Total For SBS19								68,310,000,000,000.00	9,200,000,000	16,474,680,400	
SBS20 On 15/05/2026 Spot Bond			10.39000	102.24628	10.39000	102.21783		0.00	0	0	
Total SBS20 SPOT								0.00	0	0	
Total For SBS20								0.00	0	0	
SBS21 On 15/05/2026 Spot Bond					0.00000	104.49322		0.00	49,600,000	1,539,600,000	
Total SBS21 SPOT								0.00	49,600,000	1,539,600,000	
Total For SBS21								0.00	49,600,000	1,539,600,000	
SBS27 On 20/02/2024 Spot Bond			8.87500	105.14812	8.87500	105.12303		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			10.51500	92.54402	10.51500	92.51796		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			10.75500	98.13345	10.75500	98.10538		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			11.10000	96.87219	11.10000	96.84375		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			9.95000	98.28790	9.95000	98.26168		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			11.29500	92.35654	11.29500	92.32866		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			7.81500	104.37503	7.81500	104.35305		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	101.59071		0.00	4,182,000,000	2,241,000,000	
Total SBS40 SPOT								0.00	4,182,000,000	2,241,000,000	
Total For SBS40								0.00	4,182,000,000	2,241,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS41 On 12/11/2022 Spot Bond			8.34500	107.59204	8.34500	107.56787			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			10.18500	105.97880	10.18500	105.94988			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			10.78500	104.31490	10.78500	104.28480			0.00	0	0
Total SBS43 SPOT									0.00	0	0
Total For SBS43									0.00	0	0
SBS45 On 15/02/2021 Spot Bond					0.00000	101.58947			0.00	4,449,000,000	2,724,500,000
Total SBS45 SPOT									0.00	4,449,000,000	2,724,500,000
Total For SBS45									0.00	4,449,000,000	2,724,500,000
SBS46 On 15/02/2023 Spot Bond			8.32000	107.14979	8.32000	107.12580			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	102.90041			0.00	0	0
Total SBS47 SPOT									0.00	0	0
Total For SBS47									0.00	0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	102.22442			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			7.89500	104.15577	7.89500	104.13361			0.00	0	0
Total SBS50 SPOT									0.00	0	0
Total For SBS50									0.00	0	0
SBS51 On 31/01/2024 Spot Bond			12.18000	12.18000	12.18000	94.35021			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	102.96398			0.00	300,000,000	300,000,000
Total SBS52 SPOT									0.00	300,000,000	300,000,000
Total For SBS52									0.00	300,000,000	300,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.71122			0.00	338,500,000	338,500,000
Total SBS53 SPOT									0.00	338,500,000	338,500,000
Total For SBS53									0.00	338,500,000	338,500,000
SBS54 On 12/06/2020 Spot Bond					0.00000	100.73550			0.00	300,000,000	11,870,000,000
Total SBS54 SPOT									0.00	300,000,000	11,870,000,000
Total For SBS54									0.00	300,000,000	11,870,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS55 On 12/06/2022 Spot Bond					0.00000	100.75350			0.00	1,340,000,000	620,000,000
Total SBS55 SPOT									0.00	1,340,000,000	620,000,000
Total For SBS55									0.00	1,340,000,000	620,000,000
SBS56 On 12/06/2022 Spot Bond			7.95000	104.65103	7.95000	104.62874			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	101.90645			0.00	400,000,000	3,730,000,000
Total SBS57 SPOT									0.00	400,000,000	3,730,000,000
Total For SBS57									0.00	400,000,000	3,730,000,000
SBS58 On 12/06/2027 Spot Bond					0.00000	103.23983			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	100.03158			0.00	0	16,000,000,000
Total SBS59 SPOT									0.00	0	16,000,000,000
Total For SBS59									0.00	0	16,000,000,000
SBS60 On 18/01/2023 Spot Bond					0.00000	102.53691			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	101.86428			0.00	0	0
Total SBS62 SPOT									0.00	0	0
Total For SBS62									0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.24996			0.00	0	9,000,000,000
Total SBS63 SPOT									0.00	0	9,000,000,000
Total For SBS63									0.00	0	9,000,000,000
SBS64 On 31/01/2029 Spot Bond					0.00000	101.79084			0.00	0	9,000,000,000
Total SBS64 SPOT									0.00	0	9,000,000,000
Total For SBS64									0.00	0	9,000,000,000
SBS65 On 15/05/2024 Spot Bond					0.00000	101.03101			0.00	0	2,000,000,000
Total SBS65 SPOT									0.00	0	2,000,000,000
Total For SBS65									0.00	0	2,000,000,000
SBS66 On 26/06/2022 Spot Bond					0.00000	100.06813			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	99.72041			0.00	0	0
Total SBS67 SPOT									0.00	0	0
Total For SBS67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS68 On 21/11/2024 Spot Bond					0.00000	99.62099			0.00	0	500,000,000
Total SBS68 SPOT									0.00	0	500,000,000
Total For SBS68									0.00	0	500,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	100.78662			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			4.90000	286.65968	4.90000	286.59738			0.00	0	0
Total SBSI11 SPOT									0.00	0	0
Total For SBSI11									0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			6.55000	6.55000	6.55000	171.58790			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	105.17915			0.00	0	516,000,000
Total SBT101 SPOT									0.00	0	516,000,000
Total For SBT101									0.00	0	516,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	106.29842			0.00	0	0
Total SBT102 SPOT									0.00	0	0
Total For SBT102									0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	101.91739			0.00	0	115,000,000
Total SBT103 SPOT									0.00	0	115,000,000
Total For SBT103									0.00	0	115,000,000
SBT201 On 13/02/2023 Spot Bond					0.00000	105.32042			0.00	300,000,000	200,000,000
Total SBT201 SPOT									0.00	300,000,000	200,000,000
Total For SBT201									0.00	300,000,000	200,000,000
SBT202 On 03/12/2023 Spot Bond					0.00000	101.73513			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			9.37500	106.46290	9.37500	106.43626			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	101.92751			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	100.99996			0.00	0	0
Total SBT206 SPOT									0.00	0	0
Total For SBT206									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SGI004 On 20/01/2021 Spot Bond					0.00000	102.72501			0.00	0	0
Total SGI004 SPOT									0.00	0	0
Total For SGI004									0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	102.73556			0.00	0	0
Total SGI005 SPOT									0.00	0	0
Total For SGI005									0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	100.33500			0.00	500,000,000	250,000,000
Total SGI006 SPOT									0.00	500,000,000	250,000,000
Total For SGI006									0.00	500,000,000	250,000,000
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	104.28400	10.00000	104.25700			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	102.24247			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	101.10258			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	101.03566			0.00	0	380,800,000
Total SLRA3 SPOT									0.00	0	380,800,000
Total For SLRA3									0.00	0	380,800,000
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.07645			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	101.37585			0.00	0	269,000,000
Total SLRA5 SPOT									0.00	0	269,000,000
Total For SLRA5									0.00	0	269,000,000
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.13100			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	101.13321			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.13898			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	101.08219			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	101.23550			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.18205			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	101.20714			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	99.96433			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	103.14763			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			8.97500	112.77095	8.97500	112.74391			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	101.40324			0.00	390,000,000	517,000,000
Total SNT04 SPOT									0.00	390,000,000	517,000,000
Total For SNT04									0.00	390,000,000	517,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.03813			0.00	0	0
Total SOLB01 SPOT									0.00	0	0
Total For SOLB01									0.00	0	0
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.31793			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	101.10532			0.00	0	0
Total SPDA11 SPOT									0.00	0	0
Total For SPDA11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPDA1: On 21/08/2022 Spot Bond					0.00000	101.91305				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA1: On 21/08/2024 Spot Bond					0.00000	100.96261				0.00	0	0
Total SPDA13 SPOT										0.00	0	0
Total For SPDA13										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	100.99010				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00: On 27/09/2023 Spot Bond					0.00000	100.05798				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	100.46647				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	100.56065				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	100.42333				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	101.81259				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	101.89640				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	101.41898				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	3,000,000,000
Total SS046U SPOT									0.00	0	3,000,000,000
Total For SS046U									0.00	0	3,000,000,000
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS051U SPOT									0.00	0	0
Total For SS051U									0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total SS052U SPOT									0.00	0	0
Total For SS052U									0.00	0	0
SSA06 On 16/04/2020 Spot Bond			7.71500	103.67937	7.71500	103.65752			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			7.94000	98.87729	7.94000	98.85626			0.00	0	0
Total SSN004 SPOT									0.00	0	0
Total For SSN004									0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.94000	98.87729	7.94000	98.85626			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			6.51500	6.51500	6.51500	119.95373			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			12.10000	95.63780	12.10000	95.60711			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			13.80000	62.79851	13.80000	62.77586			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	96.65278			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	100.80199			0.00	780,000,000	195,000,000
Total SSN034 SPOT									0.00	780,000,000	195,000,000
Total For SSN034									0.00	780,000,000	195,000,000
SSN03 On 17/11/2020 Spot Bond					0.00000	101.11152			0.00	600,000,000	150,000,000
Total SSN035 SPOT									0.00	600,000,000	150,000,000
Total For SSN035									0.00	600,000,000	150,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN03: On 01/06/2021 Spot Bond					0.00000	100.84354				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	101.65379				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	101.86730				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.67500	107.89119	8.67500	107.86617				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	80.85327	6.60000	80.83199				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	99.74427				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	101.52121				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	99.74778				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05: On 08/12/2023 Spot Bond			5.03000	5.03000	5.03000	285.38669				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	100.06679				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	101.50153				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	101.52026				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN05: On 03/11/2022 Spot Bond					0.00000	101.36753			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
SSN06: On 05/10/2022 Spot Bond					0.00000	99.88109			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			6.62000	6.62000	6.62000	151.68114			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			5.90000	5.90000	5.90000	123.28514			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	78.77871			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			6.34000	6.34000	6.34000	81.72755			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			6.58000	6.58000	6.58000	152.10090			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	100.85930			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	100.85011			0.00	0	0
Total SSN069 SPOT									0.00	0	0
Total For SSN069									0.00	0	0

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 28/02/2022 Spot Bond					0.00000	100.82744				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	100.47357				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	100.46833				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07(On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07(On 19/06/2023 Spot Bond					0.00000	100.40073				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	101.89470				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	66.73200				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	101.70392				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	100.89226				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	100.58373				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	101.34647				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0

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 07/12/2033 Spot Bond			6.47500	6.47500	6.47500	172.87698			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
SSN08: On 10/04/2020 Spot Bond					0.00000	101.74117			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	98.81646			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	101.36165			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	100.51185			0.00	0	0
Total SSN095 SPOT									0.00	0	0
Total For SSN095									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN096 On 28/05/2025 Spot Bond					0.00000	100.72038				0.00	0	0
Total SSN096 SPOT										0.00	0	0
Total For SSN096										0.00	0	0
SSN097 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
SSN098 On 28/02/2027 Spot Bond					0.00000	100.11770				0.00	0	0
Total SSN098 SPOT										0.00	0	0
Total For SSN098										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			11.62000	89.56705	11.62000	89.53941				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	101.51048				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.82000	102.08733	7.82000	102.06610				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	101.00026				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.92000	101.99034	7.92000	101.96888				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	101.00578				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			7.87000	101.73324	7.87000	101.71197				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	101.01155				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	100.99538				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T14A12 On 21/11/2021 Spot Bond			8.55000	104.17400	8.55000	104.15004			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	100.92864			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	100.90704			0.00	0	0
Total T15OM4 SPOT									0.00	0	0
Total For T15OM4									0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	100.90661			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	100.13579			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	101.46759			0.00	0	0
Total TFS142 SPOT									0.00	0	0
Total For TFS142									0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	100.17223			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	101.85127			0.00	400,000,000	200,000,000
Total TFS147 SPOT									0.00	400,000,000	200,000,000
Total For TFS147									0.00	400,000,000	200,000,000
TFS148 On 12/10/2022 Spot Bond					0.00000	102.51167			0.00	0	0
Total TFS148 SPOT									0.00	0	0
Total For TFS148									0.00	0	0
TFS149 On 31/10/2021 Spot Bond					0.00000	101.33750			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	100.79761			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	100.02617			0.00	0	0
Total TFS153 SPOT									0.00	0	0
Total For TFS153									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS154 On 06/07/2023 Spot Bond					0.00000	100.14005				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.73882				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	100.90680				0.00	200,000,000	100,000,000
Total TFS156 SPOT										0.00	200,000,000	100,000,000
Total For TFS156										0.00	200,000,000	100,000,000
TFS157 On 16/11/2023 Spot Bond					0.00000	101.01497				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	100.17725				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	100.16287				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	101.37208				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	100.79995				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	100.81291				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	101.42373				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	101.50245				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

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					0.00000	101.05350			0.00	0	0
Total TH13A3 SPOT									0.00	0	0
Total For TH13A3									0.00	0	0
TH13A On 21/08/2020 Spot Bond			8.24000	101.38696	8.24000	101.36478			0.00	0	0
Total TH13A4 SPOT									0.00	0	0
Total For TH13A4									0.00	0	0
TH13A On 21/08/2020 Spot Bond					0.00000	101.23677			0.00	0	0
Total TH13A7 SPOT									0.00	0	0
Total For TH13A7									0.00	0	0
TH13A On 21/08/2020 Spot Bond			7.91000	101.66443	7.91000	101.64307			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	101.04171			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	101.04274			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	101.07250			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	101.03580			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	101.03863			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	101.11353			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	101.12173			0.00	0	0
Total TH13C2 SPOT									0.00	0	0
Total For TH13C2									0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	101.12378			0.00	0	0
Total TH13C3 SPOT									0.00	0	0
Total For TH13C3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13C: On 21/08/2020 Spot Bond					0.00000	101.14428				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	101.16990				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	101.45115				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.45115				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.48176				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	101.46646				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	101.47156				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	101.00974				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			7.67000	107.29111	7.67000	107.26893				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	102.02853				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.83000	105.64446	7.83000	105.62218				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	101.07230				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14B: On 21/11/2021 Spot Bond					0.00000	101.35033				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	101.02923				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	101.89202				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C: On 21/11/2021 Spot Bond					0.00000	102.02775				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	101.09075				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	101.43013				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	103.35589				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	102.88854				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	100.98355				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	100.98518				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	103.48304				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	101.11065				0.00	0	350,000,000
Total TH15A4 SPOT										0.00	0	350,000,000
Total For TH15A4										0.00	0	350,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15A: On 21/11/2022 Spot Bond					0.00000	100.83506				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	100.95017				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	100.96054				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.00777				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	101.47984				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	101.59183				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	101.05600				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	101.75898				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	101.03138				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	103.08469				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	101.87971				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	101.24960				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH16A On 21/08/2022 Spot Bond					0.00000	100.94511				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	100.96466				0.00	0	260,000,000
Total TH16A2 SPOT										0.00	0	260,000,000
Total For TH16A2										0.00	0	260,000,000
TH16A On 21/08/2024 Spot Bond			8.49000	100.89484	8.49000	100.87180				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B On 21/08/2024 Spot Bond					0.00000	100.98931				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	101.02114				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	101.24146				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	104.28400	10.00000	104.25700				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	100.72329				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.71701				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			8.44500	101.91001	8.44500	101.88711				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			8.97500	102.82389	8.97500	102.79936				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL26	On	25/11/2024	Spot Bond					0.00000	101.90688			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	102.58472			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			11.68000	95.03054	11.68000	95.00107			0.00	0	200,000,000
Total TL28 SPOT												0.00	0	200,000,000
Total For TL28												0.00	0	200,000,000
TL29	On	24/04/2025	Spot Bond					0.00000	101.58854			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	100.59659			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	100.60793			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	101.21228			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	0.00000			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	100.42738			0.00	0	0
Total TLC09 SPOT												0.00	0	0
Total For TLC09												0.00	0	0
TN20	On	17/09/2020	Spot Bond			7.97000	101.48290	7.97000	101.46153			127,550,286,000,000.00	16,003,800,000	9,908,200,000
Total TN20 SPOT												127,550,286,000,000.00	16,003,800,000	9,908,200,000
Total For TN20												127,550,286,000,000.00	16,003,800,000	9,908,200,000
TN20/R	On	17/09/2020	Spot Bond			100.00000	71.80608	100.00000	71.67211			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TN21U On 13/05/2021 Spot Bond			100.00000	49.49612	100.00000	49.38597			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			8.67500	110.76419	8.67500	110.73835		173,779,623,010,000.00	20,032,233,200	15,175,614,600	
Total TN23 SPOT								'3,779,623,010,000.00	20,032,233,200	15,175,614,600	
Total For TN23								'3,779,623,010,000.00	20,032,233,200	15,175,614,600	
TN23/R On 06/11/2023 Spot Bond			100.00000	19.76978	100.00000	19.72578		0.00	0	0	
Total TN23/R2023 SPOT								0.00	0	0	
Total For TN23/R2023								0.00	0	0	
TN25 On 19/08/2025 Spot Bond			12.01000	91.29602	12.01000	91.26678		168,611,731,182,000.00	14,039,278,200	23,119,732,700	
Total TN25 SPOT								168,611,731,182,000.00	14,039,278,200	23,119,732,700	
Total For TN25								168,611,731,182,000.00	14,039,278,200	23,119,732,700	
TN25/R On 19/08/2025 Spot Bond			100.00000	11.55494	100.00000	11.52924		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			12.22000	87.18389	12.22000	87.15549		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	12.29208	100.00000	12.26473		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			13.28000	84.22610	13.28000	84.19651		53,120,000,000,000.00	4,000,000,000	5,800,000,000	
Total TN30 SPOT								53,120,000,000,000.00	4,000,000,000	5,800,000,000	
Total For TN30								53,120,000,000,000.00	4,000,000,000	5,800,000,000	
TN30/R On 09/10/2030 Spot Bond			8.00000	117.30996	8.00000	117.28482		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			13.93000	78.35567	13.93000	78.32685		0.00	0	3,490,000,000	
Total TN40 SPOT								0.00	0	3,490,000,000	
Total For TN40								0.00	0	3,490,000,000	
TN40/R On 09/10/2040 Spot Bond			10.75000	99.74284	10.75000	99.71432		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TPDA0 On 25/11/2020 Spot Bond			10.00000	104.28400	10.00000	104.25700				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA08 On 30/11/2020 Spot Bond			8.20000	103.99257	8.20000	103.96961				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			8.17000	103.83765	8.17000	103.81494				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A6 On 14/12/2020 Spot Bond			7.97000	7.97000	7.97000	103.97099				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	100.49454				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B2 On 14/12/2020 Spot Bond					0.00000	100.50388				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	101.57099				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C2 On 14/12/2020 Spot Bond					0.00000	100.55795				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	100.65454				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D2 On 14/12/2020 Spot Bond					0.00000	100.65454				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	101.11621				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A3 On 14/11/2022 Spot Bond					0.00000	101.14313				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA3A On 14/11/2022 Spot Bond			8.38500	104.89628	8.38500	104.87261				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	101.11012				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	101.13338				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B On 14/11/2022 Spot Bond					0.00000	101.31843				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	101.29289				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	101.67807				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	101.80215				0.00	400,000,000	363,000,000
Total TRA4A2 SPOT										0.00	400,000,000	363,000,000
Total For TRA4A2										0.00	400,000,000	363,000,000
TRA4A On 13/04/2024 Spot Bond					0.00000	101.86079				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			8.67500	104.69953	8.67500	106.09328				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	101.67805				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	101.80215				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	101.86079				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TRA4A On 13/04/2024 Spot Bond			8.62000	103.96792	8.62000	103.97381			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	102.08136			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	102.08136			0.00	0	0
Total TRA4B2 SPOT									0.00	0	0
Total For TRA4B2									0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ11U SPOT									0.00	0	0
Total For TRQ11U									0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ12U SPOT									0.00	0	0
Total For TRQ12U									0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ13U SPOT									0.00	0	0
Total For TRQ13U									0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TRQ14U SPOT									0.00	0	0
Total For TRQ14U									0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSE03U SPOT									0.00	0	0
Total For TSE03U									0.00	0	0
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG01U SPOT									0.00	0	0
Total For TSG01U									0.00	0	0
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG02U SPOT									0.00	0	0
Total For TSG02U									0.00	0	0
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG03U SPOT									0.00	0	0
Total For TSG03U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG05U SPOT									0.00	0	0
Total For TSG05U									0.00	0	0
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG06U SPOT									0.00	0	0
Total For TSG06U									0.00	0	0
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG07U SPOT									0.00	0	0
Total For TSG07U									0.00	0	0
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TSG08U SPOT									0.00	0	0
Total For TSG08U									0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	99.78867			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	99.19606			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	97.94505			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	101.86558			0.00	0	574,000,000
Total TSP235 SPOT									0.00	0	574,000,000
Total For TSP235									0.00	0	574,000,000
TSP23 On 09/04/2020 Spot Bond					0.00000	99.80096			0.00	0	0
Total TSP237 SPOT									0.00	0	0
Total For TSP237									0.00	0	0
TSP23 On 08/10/2020 Spot Bond					0.00000	96.14787			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	99.10221			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	95.39600			0.00	0	0
Total TSP240 SPOT									0.00	0	0
Total For TSP240									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP241 On 11/06/2020 Spot Bond					0.00000	98.66747				0.00	0	0
Total TSP241 SPOT										0.00	0	0
Total For TSP241										0.00	0	0
TSP242 On 10/09/2020 Spot Bond					0.00000	96.90511				0.00	0	0
Total TSP242 SPOT										0.00	0	0
Total For TSP242										0.00	0	0
TSP243 On 04/03/2021 Spot Bond					0.00000	93.60564				0.00	0	0
Total TSP243 SPOT										0.00	0	0
Total For TSP243										0.00	0	0
TSP244 On 18/03/2021 Spot Bond					0.00000	93.50749				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	101.50104				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	101.78609				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	102.84474				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	101.76990				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC324 On 06/04/2020 Spot Bond					0.00000	101.65090				0.00	0	0
Total TWC324 SPOT										0.00	0	0
Total For TWC324										0.00	0	0
TWC325 On 09/04/2020 Spot Bond					0.00000	101.59123				0.00	0	0
Total TWC325 SPOT										0.00	0	0
Total For TWC325										0.00	0	0
TWC326 On 20/04/2020 Spot Bond					0.00000	101.35244				0.00	0	0
Total TWC326 SPOT										0.00	0	0
Total For TWC326										0.00	0	0
TWC327 On 24/04/2020 Spot Bond					0.00000	101.21305				0.00	0	0
Total TWC327 SPOT										0.00	0	0
Total For TWC327										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TWC32 On 29/04/2020 Spot Bond					0.00000	101.17605				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	100.88446				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	100.67047				0.00	0	0
Total TWC330 SPOT										0.00	0	0
Total For TWC330										0.00	0	0
TWC33 On 27/05/2020 Spot Bond					0.00000	100.59095				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	100.49493				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			8.15000	103.04886	8.15000	103.02649				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			12.50000	95.77097	12.50000	95.73942				0.00	0	0
Total UG26 SPOT										0.00	0	0
Total For UG26										0.00	0	0
VCJA1U On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA1U SPOT										0.00	0	0
Total For VCJA1U										0.00	0	0
VCJA2U On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA2U SPOT										0.00	0	0
Total For VCJA2U										0.00	0	0
VCJA3U On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA3U SPOT										0.00	0	0
Total For VCJA3U										0.00	0	0
VCJA4U On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA4U SPOT										0.00	0	0
Total For VCJA4U										0.00	0	0
VCJA5U On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA5U SPOT										0.00	0	0
Total For VCJA5U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA6U SPOT									0.00	0	0
Total For VCJA6U									0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA7U SPOT									0.00	0	0
Total For VCJA7U									0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA8U SPOT									0.00	0	0
Total For VCJA8U									0.00	0	0
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA9U SPOT									0.00	0	0
Total For VCJA9U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA11U SPOT										0.00	0	0
Total For VJA11U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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
VKE07 On 08/06/2020 Spot Bond					0.00000	100.62743			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	99.96285			0.00	0	200,000,000
Total VKE09 SPOT									0.00	0	200,000,000
Total For VKE09									0.00	0	200,000,000
VKE10 On 08/07/2022 Spot Bond					0.00000	99.82717			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	101.65702			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	101.65923			0.00	0	440,000,000
Total VKE12 SPOT									0.00	0	440,000,000
Total For VKE12									0.00	0	440,000,000
VKE13 On 27/08/2021 Spot Bond					0.00000	101.24945			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	101.00640			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	101.10043			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	101.12477			0.00	0	0
Total VKE16 SPOT									0.00	0	0
Total For VKE16									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA03U SPOT									0.00	0	0
Total For VPA03U									0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA04U SPOT									0.00	0	0
Total For VPA04U									0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA05U SPOT									0.00	0	0
Total For VPA05U									0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA06U SPOT									0.00	0	0
Total For VPA06U									0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA07U SPOT									0.00	0	0
Total For VPA07U									0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA08U SPOT									0.00	0	0
Total For VPA08U									0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA09U SPOT									0.00	0	0
Total For VPA09U									0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPA10U SPOT									0.00	0	0
Total For VPA10U									0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB05U SPOT									0.00	0	0
Total For VPB05U									0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB06U SPOT									0.00	0	0
Total For VPB06U									0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB07U SPOT									0.00	0	0
Total For VPB07U									0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB08U SPOT									0.00	0	0
Total For VPB08U									0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB09U SPOT									0.00	0	0
Total For VPB09U									0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB10U SPOT									0.00	0	0
Total For VPB10U									0.00	0	0
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VPB11U SPOT									0.00	0	0
Total For VPB11U									0.00	0	0
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			0.00	0	0
Total VR864U SPOT									0.00	0	0
Total For VR864U									0.00	0	0
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VR865U SPOT									0.00	0	0
Total For VR865U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR866U SPOT										0.00	0	0
Total For VR866U										0.00	0	0
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR867U SPOT										0.00	0	0
Total For VR867U										0.00	0	0
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR868U SPOT										0.00	0	0
Total For VR868U										0.00	0	0
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR869U SPOT										0.00	0	0
Total For VR869U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	102.10444				0.00	2,794,000,000	1,397,000,000
Total WHL01 SPOT										0.00	2,794,000,000	1,397,000,000
Total For WHL01										0.00	2,794,000,000	1,397,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.30522				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	100.99951				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WHL06U SPOT									0.00	0	0
Total For WHL06U									0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total WRS2U SPOT									0.00	0	0
Total For WRS2U									0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.91000	103.36502	6.91000	103.34567			0.00	0	0
Total WSP4 SPOT									0.00	0	0
Total For WSP4									0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.19500	105.02249	7.19500	105.00211			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	47.40560	100.00000	47.30012			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									1.56e+017	145,905,125,913	361,966,373,479
Total for SPOT :									1.56e+017	145,905,125,913	361,966,373,479
Total Futures									1.56e+017	145,905,150,234	361,967,402,326
Total Options									0.00	0	426,139
Grand Total:									1.56e+017	145,905,150,234	361,967,828,465