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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 12/05/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 07/05/2020 Bond Future			11.82000	72.50708	11.82000	72.50708			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.91334	74.13770	12.00918	73.64845			0.00	0	350
ES33 On 05/11/2020 Bond Future			12.14954	71.27865	12.24312	70.81441			0.00	0	0
ES33 On 04/02/2021 Bond Future			12.40555	72.16999	12.49198	71.75397			0.00	0	0
ES33 On 06/05/2021 Bond Future			12.66344	69.31800	12.75531	68.88896			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 07/05/2020 Bond Future			12.19000	72.36696	12.19000	72.36696			0.00	0	0
ES42 On 06/08/2020 Bond Future			12.25159	74.19858	12.36633	73.54843			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			12.47779	70.85921	12.59216	70.23123			0.00	0	0
ES42 On 04/02/2021 Bond Future			12.71485	71.74549	12.82408	71.16433			0.00	0	0
ES42 On 06/05/2021 Bond Future			12.96301	68.40845	13.07896	67.81206			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			136.93676	136.93676	136.93676	136.93676			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	06/08/2020			136.61107	136.61107	136.71282	136.71282			27,322,214.00	200	3,096
I2025	On	05/11/2020			138.33775	138.33775	138.49742	138.49742			0.00	0	0
I2025	On	04/02/2021			138.57663	138.57663	138.84027	138.84027			0.00	0	0
I2025	On	06/05/2021			140.38935	140.38935	140.64116	140.64116			0.00	0	0
Total I2025 Future											27,322,214.00	200	3,096
Total For I2025											27,322,214.00	200	3,096
I2029	On	07/05/2020			99.81511	99.81511	99.81511	99.81511			0.00	0	0
I2029	On	06/08/2020			99.69616	99.69616	100.24287	100.24287			49,848,080.00	500	4,982
I2029	On	05/11/2020			99.81909	99.81909	100.41370	100.41370			0.00	0	0
I2029	On	04/02/2021			101.09053	101.09053	101.76705	101.76705			0.00	0	0
I2029	On	06/05/2021			101.26152	101.26152	101.93568	101.93568			0.00	0	0
Total I2029 Future											49,848,080.00	500	4,982
Total For I2029											49,848,080.00	500	4,982
I2033	On	07/05/2020			98.55339	98.55339	98.55339	98.55339			0.00	0	0
I2033	On	06/08/2020			97.66311	97.66311	99.64846	99.64846			0.00	0	11,410
I2033	On	05/11/2020			97.68486	97.68486	99.73621	99.73621			0.00	0	0
I2033	On	04/02/2021			98.92912	98.92912	101.08025	101.08025			0.00	0	0
I2033	On	06/05/2021			98.99378	98.99378	101.16193	101.16193			0.00	0	0
Total I2033 Future											0.00	0	11,410
Total For I2033											0.00	0	11,410
I2038	On	07/05/2020			112.79775	112.79775	112.79775	112.79775			0.00	0	0
I2038	On	06/08/2020			108.33655	108.33655	109.20464	109.20464			0.00	0	11,276
I2038	On	05/11/2020			109.70604	109.70604	110.63074	110.63074			0.00	0	0
I2038	On	04/02/2021			109.38983	109.38983	110.40791	110.40791			0.00	0	0
I2038	On	06/05/2021			110.82094	110.82094	111.84019	111.84019			0.00	0	0
Total I2038 Future											0.00	0	11,276
Total For I2038											0.00	0	11,276
I2046	On	07/05/2020			102.32339	102.32339	102.32339	102.32339			0.00	0	0
I2046	On	06/08/2020			98.05817	98.05817	98.73553	98.73553			2,941,745.10	30	15,281
I2046	On	05/11/2020			97.51108	97.51108	98.23732	98.23732			0.00	0	0
I2046	On	04/02/2021			98.75317	98.75317	99.56183	99.56183			0.00	0	0
I2046	On	06/05/2021			98.23593	98.23593	99.04426	99.04426			0.00	0	0
Total I2046 Future											2,941,745.10	30	15,281
Total For I2046											2,941,745.10	30	15,281
I2050	On	07/05/2020			105.74420	105.74420	105.74420	105.74420			0.00	0	0
I2050	On	06/08/2020			98.99721	98.99721	99.95534	99.95534			1,979,944.20	20	15,767
I2050	On	05/11/2020			100.24862	100.24862	101.26019	101.26019			0.00	0	0
I2050	On	04/02/2021			99.61511	99.61511	100.71431	100.71431			0.00	0	0

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I2050	On	06/05/2021	Bond Future			100.91839	100.91839	102.02083	102.02083			0.00	0	0
Total I2050 Future												1,979,944.20	20	15,767
Total For I2050												1,979,944.20	20	15,767
R186	On	07/05/2020	Bond Future			7.74500	118.12958	7.74500	118.12958		5.15	0.00	0	0
R186	On	06/08/2020	Bond Future			7.89813	114.28267	7.98336	113.83063		9.17	114,282,670.00	1,000	81,906
R186	On	05/11/2020	Bond Future			8.05049	115.70009	8.13098	115.29064		8.63	0.00	0	0
R186	On	04/02/2021	Bond Future			8.22024	111.86082	8.28779	111.53195		8.47	0.00	0	0
R186	On	06/05/2021	Bond Future			8.39914	113.29915	8.47345	112.95371		8.42	0.00	0	0
Total R186 Future												114,282,670.00	1,000	81,906
R186	On	06/08/2020	Bond Future	8.37	Call			3,235.93000	3.23593	3,530,710	9.42	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			1,213.95000	1.21395	1,056,690	9.42	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			3,271.09000	3.27109	3,567,470	9.43	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			1,197.43000	1.19743	1,041,770	9.43	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			3,200.94000	3.20094	3,494,100	9.41	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put			1,427.02000	1.42702	1,249,780	9.31	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			1,230.67000	1.23067	1,071,790	9.41	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Put			494.80000	0.49480	417,930	10.06	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call			5,713.28000	5.71328	6,088,450	10.06	0.00	0	900
R186	On	06/08/2020	Bond Future	8.00	Put			1,988.43000	1.98843	1,765,850	9.17	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call			2,076.41000	2.07641	2,305,870	9.17	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call			2,826.43000	2.82643	3,101,230	9.31	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,705.23000	1.70523	1,561,000	8.86	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call			4,333.80000	4.33380	4,600,030	8.87	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			1,689.54000	1.68954	1,546,320	8.87	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			4,266.80000	4.26680	4,531,000	8.86	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			1,721.05000	1.72105	1,575,800	8.86	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			2,057.86000	2.05786	2,229,370	8.47	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.34	Put			2,277.17000	2.27717	2,099,060	8.67	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			3,331.59000	3.33159	3,562,930	8.67	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			6,513.58000	6.51358	6,831,580	9.40	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			966.16000	0.96616	874,710	9.40	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			4,300.25000	4.30025	4,565,470	8.86	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Put			3,093.82000	3.09382	2,875,280	8.53	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Call			2,426.55000	2.42655	2,617,460	8.53	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.00	Put			6,671.46000	6.67146	6,342,820	8.33	0.00	0	0
R186	On	05/11/2020	Bond Future	7.00	Call			739.19000	0.73919	820,000	8.33	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.84	Put			3,547.13000	3.54713	3,309,190	8.47	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call			2,865.96000	2.86596	3,020,840	8.33	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put			3,538.12000	3.53812	3,364,130	8.33	0.00	0	0

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R186	On	04/02/2021	Bond Future	8.16	Call		2,889.69000	2.88969	3,045,370	8.33	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put		3,512.90000	3.51290	3,339,710	8.33	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call		2,913.53000	2.91353	3,070,010	8.34	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put		3,487.81000	3.48781	3,315,420	8.34	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Call		10,757.47000	10.75747	11,051,990	9.09	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Put		772.40000	0.77240	721,480	9.09	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Call		10,791.83000	10.79183	11,086,710	9.09	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Put		765.71000	0.76571	715,150	9.09	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Call		10,826.21000	10.82621	11,121,440	9.09	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Put		759.06000	0.75906	708,850	9.09	0.00	0	0
Total R186 Option											0.00	0	14,700
Total For R186											114,282,670.00	1,000	96,606
R197	On	07/05/2020	Bond Future			310.47037	310.47037	310.47037	310.47037		0.00	0	0
R197	On	06/08/2020	Bond Future			306.65226	306.65226	306.14048	306.14048		0.00	0	2,549
R197	On	05/11/2020	Bond Future			310.52779	310.52779	310.13564	310.13564		0.00	0	0
R197	On	04/02/2021	Bond Future			306.54209	306.54209	306.37347	306.37347		0.00	0	0
R197	On	06/05/2021	Bond Future			310.55259	310.55259	310.34796	310.34796		0.00	0	0
Total R197 Future											0.00	0	2,549
Total For R197											0.00	0	2,549
R202	On	07/05/2020	Bond Future			223.01697	223.01697	223.01697	223.01697		0.00	0	0
R202	On	06/08/2020	Bond Future			221.28118	221.28118	220.90452	220.90452		0.00	0	7,724
R202	On	05/11/2020	Bond Future			224.07780	224.07780	223.78677	223.78677		0.00	0	0
R202	On	04/02/2021	Bond Future			222.71395	222.71395	222.58399	222.58399		0.00	0	0
R202	On	06/05/2021	Bond Future			225.62743	225.62743	225.47135	225.47135		0.00	0	0
Total R202 Future											0.00	0	7,724
Total For R202											0.00	0	7,724
R2023	On	07/05/2020	Bond Future			5.28000	107.88949	5.28000	107.88949	1.37	0.00	0	0
R2023	On	06/08/2020	Bond Future			5.26057	109.34416	5.39015	109.02789	3.01	0.00	0	27,356
R2023	On	05/11/2020	Bond Future			5.28579	106.78781	5.40983	106.51341	2.86	0.00	0	0
R2023	On	04/02/2021	Bond Future			5.32348	108.12296	5.42360	107.92514	2.48	0.00	0	0
R2023	On	06/05/2021	Bond Future			5.33948	105.59879	5.46103	105.38681	2.34	0.00	0	0
Total R2023 Future											0.00	0	27,356
R2023	On	06/08/2020	Bond Future	7.28	Put		9.28000	0.00928	5,660	3.87	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call		4,444.41000	4.44441	4,756,840	3.87	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put		9.92000	0.00992	6,080	3.87	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call		4,467.17000	4.46717	4,779,710	3.87	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put		9.60000	0.00960	5,870	3.87	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call		4,489.92000	4.48992	4,802,570	3.87	0.00	0	0

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R2023	On	05/11/2020	Bond Future	7.47	Call		4,468.25000	4.46825	4,732,640	3.47	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put		40.66000	0.04066	30,650	3.47	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call		4,428.16000	4.42816	4,692,170	3.47	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put		42.40000	0.04240	32,010	3.47	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call		4,448.19000	4.44819	4,712,390	3.47	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put		41.52000	0.04152	31,320	3.47	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put		386.40000	0.38640	338,790	2.84	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call		2,171.47000	2.17147	2,322,060	2.84	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put		383.00000	0.38300	335,770	2.84	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call		2,139.99000	2.13999	2,289,810	2.83	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put		390.13000	0.39013	342,130	2.83	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Call		2,155.57000	2.15557	2,305,780	2.84	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Call		3,710.78000	3.71078	3,903,840	2.66	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Put		121.50000	0.12150	102,580	2.66	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Call		3,725.80000	3.72580	3,919,080	2.66	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Put		119.89000	0.11989	101,190	2.66	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Call		3,695.77000	3.69577	3,888,620	2.66	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Put		123.12000	0.12312	103,990	2.66	0.00	0	0
Total R2023 Option											0.00	0	0
Total For R2023											0.00	0	27,356
R2030	On	07/05/2020	Bond Future			9.41000	93.36519	9.41000	93.36519	8.57	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.48398	91.11612	9.61845	90.34273	14.89	100,227,732.00	1,100	120,576
R2030	On	05/11/2020	Bond Future			9.65318	92.24694	9.78612	91.50379	14.17	0.00	0	0
R2030	On	04/02/2021	Bond Future			9.83926	89.39530	9.96539	88.71138	13.87	0.00	0	0
R2030	On	06/05/2021	Bond Future			10.03369	90.54506	10.16737	89.84251	13.88	0.00	0	0
Total R2030 Future											100,227,732.00	1,100	120,576
R2030	On	06/08/2020	Bond Future	9.09	Put		4,387.07000	4.38707	3,870,070	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.40	Call		0.00000	0.00000	5,934,070	15.37	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.40	Put		0.00000	0.00000	832,960	15.37	4,164,800.00	5,000	5,000
R2030	On	06/08/2020	Bond Future	11.47	Call		10,046.77000	10.04677	10,766,800	16.38	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.47	Put		229.52000	0.22952	176,160	16.38	0.00	0	650
R2030	On	06/08/2020	Bond Future	11.25	Call		9,060.26000	9.06026	9,760,710	16.38	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.25	Put		332.63000	0.33263	259,690	16.38	1,298,450.00	5,000	0
R2030	On	06/08/2020	Bond Future	10.21	Put		1,282.63000	1.28263	1,057,940	15.10	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Call		4,583.93000	4.58393	5,132,630	15.10	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.87	Call		7,377.62000	7.37762	8,034,980	16.15	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Put		579.00000	0.57900	462,970	16.15	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.00	Put		1,654.85000	1.65485	1,382,130	14.89	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call		3,802.72000	3.80272	4,303,390	14.89	0.00	0	470

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	10.75	Put			668.77000	0.66877	537,400	15.94	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			6,845.59000	6.84559	7,487,610	15.94	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			1,559.01000	1.55901	1,298,220	14.94	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			3,983.33000	3.98333	4,495,930	14.94	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			710.50000	0.71050	572,180	15.86	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			6,626.43000	6.62643	7,261,500	15.86	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.75	Put			2,216.76000	2.21676	1,880,270	14.69	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			2,965.01000	2.96501	3,401,910	14.69	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.05	Put			4,554.95000	4.55495	4,027,630	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			1,225.46000	1.22546	1,471,530	14.25	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			3,944.21000	3.94421	3,456,320	14.26	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			1,508.72000	1.50872	1,794,220	14.26	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			7,217.52000	7.21752	6,569,840	14.24	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			512.02000	0.51202	637,730	14.24	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.36	Put			7,987.64000	7.98764	7,316,650	14.24	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			397.55000	0.39755	499,950	14.24	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			5,403.64000	5.40364	4,829,930	14.24	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			1,333.88000	1.33388	1,595,480	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			4,304.42000	4.30442	3,792,630	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			1,297.08000	1.29708	1,553,470	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			925.49000	0.92549	1,125,170	14.24	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			3,162.14000	3.16214	2,735,100	14.40	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			2,017.71000	2.01771	2,364,060	14.40	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			1,315.39000	1.31539	1,574,380	14.25	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			4,345.63000	4.34563	3,831,230	14.25	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Call			3,046.70000	3.04670	3,401,960	13.73	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			5,732.31000	5.73231	6,237,730	14.36	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			3,332.90000	3.33290	2,991,750	13.90	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			10,676.48000	10.67648	10,043,120	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			623.50000	0.62350	733,290	13.55	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			6,894.20000	6.89420	6,367,250	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			1,485.22000	1.48522	1,701,420	13.55	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.06	Call			4,352.12000	4.35212	4,790,080	14.04	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			4,032.97000	4.03297	3,645,080	13.73	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			7,441.44000	7.44144	6,894,870	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,308.58000	1.30858	1,505,160	13.55	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			5,318.19000	5.31819	4,858,280	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			2,154.98000	2.15498	2,438,220	13.55	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.37	Call			5,379.94000	5.37994	5,869,830	14.27	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			2,033.77000	2.03377	1,796,040	14.36	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
R2030	On	05/11/2020	Bond Future	8.34	Put			9,375.49000	9.37549	8,771,740	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			839.99000	0.83999	979,390	13.55	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			6,075.97000	6.07597	5,581,720	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			1,798.63000	1.79863	2,047,530	13.55	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.38	Call			2,481.67000	2.48167	2,793,160	13.61	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			2,846.23000	2.84623	2,541,040	14.04	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			8,404.28000	8.40428	7,827,060	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,048.95000	1.04895	1,214,880	13.55	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			6,117.54000	6.11754	5,621,520	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			1,781.08000	1.78108	2,028,210	13.55	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.38	Put			4,777.47000	4.77747	4,345,810	13.61	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			2,209.49000	2.20949	1,956,230	14.27	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.39	Call			2,504.76000	2.50476	2,818,140	13.61	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			4,743.11000	4.74311	4,313,340	13.61	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			2,527.72000	2.52772	2,843,000	13.62	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			4,708.67000	4.70867	4,280,800	13.62	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Put			9,270.75000	9.27075	8,669,670	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			860.35000	0.86035	1,002,420	13.55	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			6,849.65000	6.84965	6,324,380	13.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			1,500.67000	1.50067	1,718,550	13.55	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.86	Call			3,742.43000	3.74243	4,144,430	13.90	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			1,112.35000	1.11235	1,254,920	13.21	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			7,991.97000	7.99197	7,510,360	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			1,757.01000	1.75701	1,959,320	13.21	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			4,828.41000	4.82841	5,220,020	13.84	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			3,574.40000	3.57440	3,282,090	13.84	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			2,251.78000	2.25178	2,494,400	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Put			10,354.52000	10.35452	9,813,170	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			6,739.65000	6.73965	6,298,350	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			2,269.74000	2.26974	2,513,750	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			6,700.10000	6.70010	6,260,190	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			2,233.91000	2.23391	2,475,140	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			6,779.34000	6.77934	6,336,650	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Put			6,899.27000	6.89927	6,452,440	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			2,180.88000	2.18088	2,417,970	13.21	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.37	Put			10,304.02000	10.30402	9,763,760	13.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			1,123.19000	1.12319	1,266,850	13.21	0.00	0	1,000
R2030	On	06/05/2021	Bond Future	11.71	Call			9,771.01000	9.77101	10,296,860	14.96	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.71	Put			2,167.87000	2.16787	1,991,170	14.96	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.74	Put			3,593.30000	3.59330	3,327,630	14.06	0.00	0	700

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/05/2021	Bond Future	11.69	Call		9,706.20000	9.70620	10,230,340	14.96	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.69	Put		2,195.98000	2.19598	2,017,570	14.96	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Call		9,738.59000	9.73859	10,263,580	14.96	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Put		2,181.89000	2.18189	2,004,330	14.96	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Call		4,513.46000	4.51346	4,869,540	13.56	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Put		5,182.68000	5.18268	4,836,210	13.56	0.00	0	700
R2030	On	06/05/2021	Bond Future	9.15	Put		8,098.30000	8.09830	7,641,750	13.19	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.15	Call		2,562.82000	2.56282	2,808,820	13.19	0.00	0	700
R2030	On	06/05/2021	Bond Future	10.74	Call		6,521.70000	6.52170	6,958,580	14.06	0.00	0	0
Total R2030 Option											5,463,250.00	10,000	130,657
Total For R2030											105,690,982.00	11,100	251,233
R2032	On	07/05/2020	Bond Future			10.12500	88.13538	10.12500	88.13538	10.27	0.00	0	0
R2032	On	06/08/2020	Bond Future			10.18852	89.96157	10.31005	89.22323	16.45	0.00	0	98,755
R2032	On	05/11/2020	Bond Future			10.37057	86.92912	10.49070	86.21877	16.50	0.00	0	0
R2032	On	04/02/2021	Bond Future			10.56567	88.01619	10.67930	87.36275	15.41	0.00	0	0
R2032	On	06/05/2021	Bond Future			10.76559	84.99905	10.88574	84.32773	16.19	0.00	0	0
Total R2032 Future											0.00	0	98,755
R2032	On	06/08/2020	Bond Future	9.91	Call		1,719.11000	1.71911	1,996,560	15.78	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put		4,182.73000	4.18273	3,721,840	15.78	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.45	Call		864.36000	0.86436	1,033,190	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put		6,281.80000	6.28180	5,712,290	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Put		10,160.06000	10.16006	9,486,210	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Call		265.35000	0.26535	329,840	15.48	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put		7,143.18000	7.14318	6,542,500	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call		666.82000	0.66682	804,480	15.48	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Call		878.01000	0.87801	1,048,910	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put		6,229.82000	6.22982	5,662,380	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call		891.83000	0.89183	1,064,810	15.48	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put		6,178.07000	6.17807	5,612,710	15.48	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put		9,705.82000	9.70582	9,140,680	15.62	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call		1,028.47000	1.02847	1,173,680	15.62	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call		842.76000	0.84276	966,700	15.62	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put		7,971.69000	7.97169	7,453,200	15.62	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call		1,474.00000	1.47400	1,665,860	15.62	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call		5,880.14000	5.88014	6,343,780	16.87	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put		6,474.62000	6.47462	6,007,180	15.63	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call		2,046.40000	2.04640	2,291,040	15.64	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put		6,432.55000	6.43255	5,966,840	15.64	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call		2,004.88000	2.00488	2,246,080	15.62	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	05/11/2020	Bond Future	10.99	Put			2,682.26000	2.68226	2,422,540	16.74	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			10,670.36000	10.67036	10,083,950	15.62	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			7,152.60000	7.15260	6,660,600	15.62	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			1,751.03000	1.75103	1,969,380	15.62	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			5,549.54000	5.54954	6,000,170	16.74	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			6,517.10000	6.51710	6,047,950	15.62	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			2,510.27000	2.51027	2,263,560	16.87	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			2,025.47000	2.02547	2,268,380	15.63	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			8,359.72000	8.35972	7,908,980	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Call			2,019.47000	2.01947	2,219,690	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			8,452.41000	8.45241	7,999,190	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			1,531.94000	1.53194	1,694,360	14.61	0.00	0	800
R2032	On	04/02/2021	Bond Future	10.82	Call			4,954.43000	4.95443	5,315,330	15.27	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			4,154.86000	4.15486	3,862,320	15.27	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.62	Call			2,036.25000	2.03625	2,237,700	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			8,405.99000	8.40599	7,954,000	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			2,053.12000	2.05312	2,255,820	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			12,774.03000	12.77403	12,231,990	14.61	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			949.32000	0.94932	1,060,720	14.61	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			10,019.26000	10.01926	9,528,240	14.61	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Call			9,363.91000	9.36391	9,839,120	17.23	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Put			2,876.11000	2.87611	2,680,000	17.23	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Call			9,291.16000	9.29116	9,764,810	17.20	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Put			2,902.82000	2.90282	2,705,150	17.20	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Call			9,327.39000	9.32739	9,801,820	17.21	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Put			2,889.29000	2.88929	2,692,400	17.21	0.00	0	0
Total R2032 Option												0.00	0	16,800
Total For R2032												0.00	0	115,555
R2035	On	07/05/2020	Bond Future			10.74000	88.07413	10.74000	88.07413		11.64	0.00	0	0
R2035	On	06/08/2020	Bond Future			10.77732	90.15166	10.87684	89.50715		17.95	0.00	0	105,142
R2035	On	05/11/2020	Bond Future			10.96534	86.78968	11.06275	86.17520		18.14	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.16998	87.87485	11.26075	87.31813		16.91	0.00	0	0
R2035	On	06/05/2021	Bond Future			11.37150	84.52250	11.46755	83.94935		17.86	0.00	0	0
Total R2035 Future												0.00	0	105,142
R2035	On	06/08/2020	Bond Future	9.67	Put			8,846.97000	8.84697	8,292,360	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			522.96000	0.52296	612,860	16.60	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			13,594.94000	13.59494	12,978,100	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			132.50000	0.13250	160,170	16.60	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			15,555.97000	15.55597	14,927,630	16.60	0.00	0	0

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			72.46000	0.07246	88,630	16.60	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.91	Call			789.78000	0.78978	915,530	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			7,366.78000	7.36678	6,848,020	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			1,769.05000	1.76905	2,000,440	16.76	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			4,584.69000	4.58469	4,171,570	16.76	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.09	Put			12,911.59000	12.91159	12,300,220	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			162.58000	0.16258	195,720	16.60	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.92	Call			802.78000	0.80278	930,190	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			7,308.02000	7.30802	6,790,920	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			815.94000	0.81594	945,020	16.60	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			7,249.49000	7.24949	6,734,060	16.60	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			2,247.91000	2.24791	2,457,910	17.01	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			6,968.46000	6.96846	6,563,980	17.01	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			2,206.62000	2.20662	2,413,780	17.01	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			7,063.25000	7.06325	6,655,930	17.01	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			2,227.20000	2.22720	2,435,780	17.01	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			7,015.75000	7.01575	6,609,850	17.01	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Call			4,541.22000	4.54122	4,817,670	16.34	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			5,283.03000	5.28303	5,002,760	16.34	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.06	Call			2,016.36000	2.01636	2,173,580	15.97	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			9,845.87000	9.84587	9,446,370	15.97	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			1,982.66000	1.98266	2,137,870	15.97	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			9,951.51000	9.95151	9,550,000	15.97	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			2,155.10000	2.15510	2,320,450	15.97	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			9,430.31000	9.43031	9,038,940	15.97	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			1,999.46000	1.99946	2,155,670	15.97	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			9,898.60000	9.89860	9,498,090	15.97	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Put			10,596.38000	10.59638	10,208,960	16.99	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Call			2,807.37000	2.80737	2,993,100	16.99	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.35	Call			8,808.92000	8.80892	9,186,000	18.56	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.35	Put			3,807.53000	3.80753	3,611,460	18.56	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Call			7,631.16000	7.63116	7,982,570	18.12	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Put			3,772.74000	3.77274	3,578,130	18.59	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Put			4,445.75000	4.44575	4,224,010	18.12	0.00	0	793
R2035	On	06/05/2021	Bond Future	11.32	Call			5,408.02000	5.40802	5,697,030	17.49	0.00	0	0
R2035	On	06/05/2021	Bond Future	11.32	Put			6,290.91000	6.29091	6,006,770	17.49	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.36	Call			8,845.68000	8.84568	9,223,490	18.57	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.36	Put			3,790.24000	3.79024	3,594,900	18.57	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Call			8,882.18000	8.88218	9,260,720	18.59	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2035 Option										0.00	0	32,940
Total For R2035										0.00	0	138,082
R2037 On 07/05/2020 Bond Future			10.98000	83.54892	10.98000	83.54892		12.25		0.00	0	0
R2037 On 06/08/2020 Bond Future			11.03708	81.20218	11.12551	80.63922		20.15		0.00	0	87,884
R2037 On 05/11/2020 Bond Future			11.21999	82.21018	11.30599	81.67636		19.30		0.00	0	0
R2037 On 04/02/2021 Bond Future			11.41850	78.98284	11.49781	78.50375		18.99		0.00	0	0
R2037 On 06/05/2021 Bond Future			11.62261	79.99885	11.70665	79.50496		19.00		0.00	0	0
Total R2037 Future										0.00	0	87,884
R2037 On 06/08/2020 Bond Future	9.87	Call			524.39000	0.52439	600,120	18.73		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.87	Put			9,116.21000	9.11621	8,628,980	18.73		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Call			533.65000	0.53365	610,490	18.73		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.88	Put			9,051.65000	9.05165	8,565,530	18.73		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Call			515.26000	0.51526	589,890	18.73		0.00	0	0
R2037 On 06/08/2020 Bond Future	9.86	Put			9,180.98000	9.18098	8,692,650	18.73		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Call			1,572.04000	1.57204	1,708,600	18.14		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.18	Put			9,018.63000	9.01863	8,621,370	18.14		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Call			1,588.08000	1.58808	1,725,730	18.14		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.19	Put			8,963.96000	8.96396	8,567,790	18.14		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Call			1,556.10000	1.55610	1,691,590	18.14		0.00	0	0
R2037 On 05/11/2020 Bond Future	10.17	Put			9,073.49000	9.07349	8,675,160	18.14		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.85	Call			3,207.99000	3.20799	3,395,570	18.05		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.85	Put			7,256.14000	7.25614	6,964,630	18.05		0.00	0	72
R2037 On 04/02/2021 Bond Future	10.35	Call			2,186.66000	2.18666	2,328,540	17.95		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.28	Call			2,066.26000	2.06626	2,202,140	17.95		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.28	Put			9,944.54000	9.94454	9,601,330	17.95		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.29	Call			2,083.18000	2.08318	2,219,910	17.95		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.48	Call			2,422.51000	2.42251	2,575,790	17.95		0.00	0	240
R2037 On 04/02/2021 Bond Future	13.73	Call			13,053.25000	13.05325	13,453,620	20.60		0.00	0	0
R2037 On 04/02/2021 Bond Future	13.73	Put			1,228.39000	1.22839	1,149,670	20.60		0.00	0	300
R2037 On 04/02/2021 Bond Future	10.29	Put			9,891.98000	9.89198	9,549,620	17.95		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.27	Call			2,049.43000	2.04943	2,184,460	17.95		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.27	Put			9,997.28000	9.99728	9,653,220	17.95		0.00	0	0
R2037 On 04/02/2021 Bond Future	10.35	Put			9,580.31000	9.58031	9,243,100	17.95		0.00	0	72
R2037 On 04/02/2021 Bond Future	9.65	Put			13,611.37000	13.61137	13,219,690	17.95		0.00	0	0
R2037 On 04/02/2021 Bond Future	9.65	Call			1,181.28000	1.18128	1,268,690	17.95		0.00	0	72
R2037 On 04/02/2021 Bond Future	11.97	Put			3,810.47000	3.81047	3,621,540	19.23		0.00	0	0
R2037 On 04/02/2021 Bond Future	11.97	Call			6,572.29000	6.57229	6,862,450	19.23		0.00	0	300
R2037 On 04/02/2021 Bond Future	11.90	Call			6,334.05000	6.33405	6,618,420	19.15		0.00	0	0
R2037 On 04/02/2021 Bond Future	11.90	Put			3,972.09000	3.97209	3,777,370	19.15		0.00	0	240

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/02/2021	Bond Future	10.48	Put		8,926.92000	8.92692	8,601,110	17.95	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.43	Call		8,217.81000	8.21781	8,530,590	19.49	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.43	Put		4,159.40000	4.15940	3,978,290	19.49	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Call		8,252.28000	8.25228	8,565,710	19.50	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Put		4,140.09000	4.14009	3,959,630	19.50	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Call		8,183.09000	8.18309	8,495,210	19.47	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Put		4,178.51000	4.17851	3,996,740	19.47	0.00	0	0
Total R2037 Option											0.00	0	1,296
Total For R2037											0.00	0	89,180
R2040	On	07/05/2020	Bond Future			11.11000	85.75212	11.11000	85.75212	12.91	0.00	0	0
R2040	On	06/08/2020	Bond Future			11.17001	83.20029	11.26310	82.57335	20.44	0.00	0	52,528
R2040	On	05/11/2020	Bond Future			11.35088	84.23315	11.44194	83.63548	19.64	0.00	0	0
R2040	On	04/02/2021	Bond Future			11.54704	80.78081	11.63198	80.23859	19.32	0.00	0	0
R2040	On	06/05/2021	Bond Future			11.74835	81.82002	11.83826	81.26199	19.33	0.00	0	0
Total R2040 Future											0.00	0	52,528
R2040	On	06/08/2020	Bond Future	9.57	Put		12,923.32000	12.92332	12,333,420	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put		5,025.68000	5.02568	4,614,090	19.05	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.02	Put		9,552.20000	9.55220	9,006,390	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Call		1,919.85000	1.91985	2,148,240	19.19	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put		4,762.00000	4.76200	4,363,450	19.19	0.00	0	12,538
R2040	On	06/08/2020	Bond Future	11.26	Call		3,217.39000	3.21739	3,533,490	20.08	0.00	0	0
R2040	On	06/08/2020	Bond Future	11.26	Put		3,238.14000	3.23814	2,927,300	20.08	0.00	0	517
R2040	On	06/08/2020	Bond Future	10.04	Put		9,413.11000	9.41311	8,869,840	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call		500.90000	0.50090	582,030	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call		200.46000	0.20046	237,500	18.67	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put		9,206.31000	9.20631	8,666,960	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call		549.15000	0.54915	636,740	18.67	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.79	Call		1,757.57000	1.75757	1,972,920	19.05	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call		510.28000	0.51028	592,670	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put		9,482.54000	9.48254	8,937,990	18.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call		519.79000	0.51979	603,460	18.67	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Put		6,058.56000	6.05856	5,705,930	18.64	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Put		11,468.44000	11.46844	10,984,610	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call		1,577.53000	1.57753	1,728,460	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call		1,432.13000	1.43213	1,572,090	18.28	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call		5,389.98000	5.38998	5,733,170	19.58	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put		3,734.22000	3.73422	3,479,740	19.58	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put		15,039.62000	15.03962	14,509,490	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call		585.59000	0.58559	653,130	18.28	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/11/2020	Bond Future	10.30	Put			9,584.92000	9.58492	9,135,710	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			1,104.13000	1.10413	1,217,970	18.28	0.00	0	2,230
R2040	On	05/11/2020	Bond Future	11.50	Call			4,686.26000	4.68626	5,002,750	19.35	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			4,308.88000	4.30888	4,027,700	19.35	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			1,560.88000	1.56088	1,710,580	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			9,525.59000	9.52559	9,077,620	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Call			3,090.05000	3.09005	3,335,090	18.64	0.00	0	2,230
R2040	On	05/11/2020	Bond Future	9.73	Put			13,331.60000	13.33160	12,820,910	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			793.54000	0.79354	880,520	18.28	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			10,006.51000	10.00651	9,548,800	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			9,466.49000	9.46649	9,019,750	18.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			1,544.36000	1.54436	1,692,820	18.28	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			1,537.64000	1.53764	1,657,570	18.18	0.00	0	800
R2040	On	04/02/2021	Bond Future	11.74	Call			5,554.03000	5.55403	5,848,770	19.05	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			10,433.51000	10.43351	10,044,030	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Call			2,062.92000	2.06292	2,213,690	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Put			5,389.55000	5.38955	5,124,210	18.86	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			15,968.49000	15.96849	15,506,410	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			933.71000	0.93371	1,013,850	18.18	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			12,539.11000	12.53911	12,116,820	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call			4,994.48000	4.99448	5,271,360	18.86	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			10,547.24000	10.54724	10,155,790	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			4,872.99000	4.87299	4,625,510	19.05	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.41	Call			2,080.51000	2.08051	2,232,270	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			10,490.27000	10.49027	10,099,810	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			2,098.21000	2.09821	2,250,950	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Put			16,562.47000	16.56247	16,094,890	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			856.60000	0.85660	931,240	18.18	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			11,485.85000	11.48585	11,079,040	18.18	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			1,794.97000	1.79497	1,930,380	18.18	0.00	0	500
R2040	On	06/05/2021	Bond Future	12.42	Put			4,556.04000	4.55604	4,342,900	19.49	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Call			8,051.77000	8.05177	8,397,450	19.50	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Put			4,533.41000	4.53341	4,321,060	19.50	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Call			8,086.18000	8.08618	8,432,650	19.51	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Put			4,510.58000	4.51058	4,299,020	19.51	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Call			8,017.10000	8.01710	8,361,990	19.49	0.00	0	0
Total R2040 Option												0.00	0	33,815
Total For R2040												0.00	0	86,343
R2044	On	07/05/2020	Bond Future			11.18000	82.33365	11.18000	82.33365		13.46	0.00	0	0

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			11.18747	80.18401	11.30580	79.38337		21.39	227,081,116.32	2,832	84,533
R2044	On	05/11/2020	Bond Future			11.36094	81.17942	11.47847	80.40456		20.53	0.00	0	0
R2044	On	04/02/2021	Bond Future			11.54885	77.81404	11.66178	77.09006		20.20	0.00	0	0
R2044	On	06/05/2021	Bond Future			11.74138	78.81515	11.86043	78.07329		20.18	0.00	0	0
Total R2044 Future												227,081,116.32	2,832	84,533
R2044	On	06/08/2020	Bond Future	11.09	Call			2,452.49000	2.45249	2,807,040	20.09	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Call			1,982.68000	1.98268	2,292,010	19.79	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			11,154.97000	11.15497	10,432,400	19.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			15,251.02000	15.25102	14,479,910	19.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			110.57000	0.11057	140,100	19.58	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			10,256.81000	10.25681	9,551,460	19.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			432.23000	0.43223	527,520	19.58	0.00	0	602
R2044	On	06/08/2020	Bond Future	10.93	Put			4,574.03000	4.57403	4,082,720	19.79	0.00	0	140
R2044	On	06/08/2020	Bond Future	11.09	Put			3,923.09000	3.92309	3,477,000	20.09	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			18,418.98000	18.41898	17,631,240	19.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			43.75000	0.04375	56,650	19.58	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			12,727.85000	12.72785	11,981,650	19.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			223.05000	0.22305	277,490	19.58	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			347.66000	0.34766	427,080	19.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			11,078.78000	11.07878	10,357,560	19.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			354.75000	0.35475	435,530	19.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			11,002.83000	11.00283	10,282,970	19.58	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			340.68000	0.34068	418,750	19.58	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			3,190.79000	3.19079	3,520,090	19.58	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			3,522.65000	3.52265	3,872,900	19.76	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			5,584.76000	5.58476	5,160,150	19.76	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			4,357.63000	4.35763	4,755,920	20.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			4,675.60000	4.67560	4,299,030	20.13	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			13,862.82000	13.86282	13,198,250	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Put			12,057.93000	12.05793	11,425,480	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			1,022.63000	1.02263	1,165,040	19.13	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			21,032.13000	21.03213	20,294,510	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			207.48000	0.20748	244,720	19.13	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			11,714.34000	11.71434	11,088,880	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			438.87000	0.43887	509,770	19.13	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.29	Put			17,296.33000	17.29633	16,588,030	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			407.30000	0.40730	473,860	19.13	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			12,127.35000	12.12735	11,493,520	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			1,010.30000	1.01030	1,151,330	19.13	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	11.38	Call			4,191.85000	4.19185	4,581,090	20.06	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			745.99000	0.74599	856,280	19.13	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.35	Call			1,576.08000	1.57608	1,776,030	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			9,594.58000	9.59458	9,019,670	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			1,592.97000	1.59297	1,794,560	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			9,534.39000	9.53439	8,961,120	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			1,559.31000	1.55931	1,757,630	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			1,085.94000	1.08594	1,235,340	19.13	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.06	Put			6,010.85000	6.01085	5,565,290	19.58	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			11,578.54000	11.57854	10,955,930	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			1,112.04000	1.11204	1,264,290	19.13	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			16,876.30000	16.87630	16,172,340	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			9,655.01000	9.65501	9,078,470	19.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			4,840.16000	4.84016	4,454,540	20.06	0.00	0	568
R2044	On	04/02/2021	Bond Future	10.04	Put			13,081.81000	13.08181	12,514,660	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			1,454.64000	1.45464	1,611,470	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			8,432.29000	8.43229	7,971,700	19.02	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			1,833.43000	1.83343	2,021,190	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			11,482.27000	11.48227	10,946,050	19.02	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			15,770.42000	15.77042	15,161,670	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			989.76000	0.98976	1,104,990	19.02	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.36	Put			11,058.45000	11.05845	10,531,330	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			1,967.53000	1.96753	2,165,710	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			10,998.76000	10.99876	10,472,960	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			1,933.41000	1.93341	2,128,960	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			11,118.35000	11.11835	10,589,920	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			2,885.38000	2.88538	3,148,770	19.02	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call			1,950.42000	1.95042	2,147,280	19.02	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Put			4,585.22000	4.58522	4,306,780	20.38	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Call			8,059.94000	8.05994	8,524,400	20.39	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Put			4,562.47000	4.56247	4,285,070	20.39	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Call			7,991.25000	7.99125	8,453,630	20.37	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Put			4,607.80000	4.60780	4,328,320	20.37	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Call			8,025.72000	8.02572	8,489,140	20.38	0.00	0	0
Total R2044 Option												0.00	0	15,795
Total For R2044												227,081,116.32	2,832	100,328
R2048	On	07/05/2020	Bond Future			11.17500	81.07715	11.17500	81.07715		13.87	0.00	0	0
R2048	On	06/08/2020	Bond Future			11.16271	83.38459	11.28566	82.53777		20.66	3,085,229.83	37	82,358
R2048	On	05/11/2020	Bond Future			11.33558	80.00177	11.45822	79.17968		20.97	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
R2048	On	04/02/2021			11.52284	81.00211	11.64142	80.23003		19.48	0.00	0	0
R2048	On	06/05/2021			11.70639	77.62460	11.83131	76.83408		20.60	0.00	0	0
Total R2048 Future											3,085,229.83	37	82,358
R2048	On	06/08/2020	10.19	Call			628.65000	0.62865	767,010	18.81	0.00	0	0
R2048	On	06/08/2020	10.19	Put			8,789.00000	8.78900	8,080,540	18.81	0.00	0	0
R2048	On	06/08/2020	10.20	Call			640.24000	0.64024	780,650	18.81	0.00	0	0
R2048	On	06/08/2020	10.20	Put			8,719.43000	8.71943	8,013,020	18.81	0.00	0	0
R2048	On	06/08/2020	10.18	Call			617.22000	0.61722	753,540	18.81	0.00	0	0
R2048	On	06/08/2020	10.18	Put			8,858.85000	8.85885	8,148,350	18.81	0.00	0	0
R2048	On	06/08/2020	12.25	Put			1,143.03000	1.14303	956,870	21.66	0.00	0	0
R2048	On	06/08/2020	12.25	Call			7,258.92000	7.25892	7,919,580	21.66	0.00	0	814
R2048	On	06/08/2020	11.80	Put			1,851.36000	1.85136	1,577,380	20.74	0.00	0	0
R2048	On	06/08/2020	11.80	Call			5,224.61000	5.22461	5,797,450	20.74	0.00	0	470
R2048	On	06/08/2020	11.10	Put			3,820.27000	3.82027	3,357,800	19.36	0.00	0	0
R2048	On	06/08/2020	11.10	Call			2,535.23000	2.53523	2,919,580	19.36	0.00	0	470
R2048	On	06/08/2020	12.75	Put			696.30000	0.69630	575,080	22.99	0.00	0	0
R2048	On	06/08/2020	12.75	Call			9,652.11000	9.65211	10,377,710	22.99	0.00	0	814
R2048	On	06/08/2020	10.35	Put			7,711.53000	7.71153	7,038,060	18.81	0.00	0	0
R2048	On	06/08/2020	10.35	Call			833.98000	0.83398	1,007,330	18.81	0.00	0	640
R2048	On	06/08/2020	11.85	Put			1,752.59000	1.75259	1,489,890	20.82	0.00	0	0
R2048	On	06/08/2020	11.85	Call			5,439.83000	5.43983	6,023,950	20.82	0.00	0	0
R2048	On	06/08/2020	11.15	Put			3,638.81000	3.63881	3,191,400	19.49	0.00	0	0
R2048	On	06/08/2020	11.15	Call			2,703.51000	2.70351	3,102,920	19.49	0.00	0	0
R2048	On	06/08/2020	10.85	Put			4,876.65000	4.87665	4,338,070	18.93	0.00	0	0
R2048	On	06/08/2020	10.85	Call			1,801.05000	1.80105	2,109,290	18.93	0.00	0	640
R2048	On	06/08/2020	9.25	Put			16,496.01000	16.49601	15,671,700	18.81	0.00	0	0
R2048	On	06/08/2020	9.25	Call			75.11000	0.07511	97,620	18.81	0.00	0	20,640
R2048	On	06/08/2020	9.00	Put			18,883.49000	18.88349	18,048,490	18.81	0.00	0	0
R2048	On	06/08/2020	9.00	Call			36.63000	0.03663	48,450	18.81	0.00	0	3,000
R2048	On	05/11/2020	11.00	Put			6,220.75000	6.22075	5,740,390	19.88	0.00	0	0
R2048	On	05/11/2020	11.00	Call			3,067.61000	3.06761	3,409,340	19.88	0.00	0	800
R2048	On	05/11/2020	10.00	Put			11,940.08000	11.94008	11,273,970	19.49	0.00	0	0
R2048	On	05/11/2020	10.00	Call			1,058.42000	1.05842	1,214,400	19.49	0.00	0	800
R2048	On	05/11/2020	10.04	Call			1,111.32000	1.11132	1,273,460	19.49	0.00	0	0
R2048	On	05/11/2020	10.04	Put			11,659.30000	11.65930	10,999,350	19.49	0.00	0	0
R2048	On	05/11/2020	10.02	Call			1,084.64000	1.08464	1,243,680	19.49	0.00	0	0
R2048	On	05/11/2020	10.02	Put			11,799.19000	11.79919	11,136,140	19.49	0.00	0	0
R2048	On	05/11/2020	10.03	Call			1,097.92000	1.09792	1,258,510	19.49	0.00	0	0
R2048	On	05/11/2020	10.03	Put			11,729.11000	11.72911	11,067,610	19.49	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
R2048	On	04/02/2021	Bond Future	10.48	Call			2,161.29000	2.16129	2,388,320	18.32	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			10,370.14000	10.37014	9,825,090	18.32	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			2,123.98000	2.12398	2,348,060	18.32	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			10,487.74000	10.48774	9,939,740	18.32	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			2,142.58000	2.14258	2,368,140	18.32	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			10,428.82000	10.42882	9,882,300	18.32	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Call			7,818.96000	7.81896	8,306,970	20.69	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Put			4,747.84000	4.74784	4,445,330	20.69	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Call			7,853.17000	7.85317	8,342,310	20.70	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Put			4,723.96000	4.72396	4,422,580	20.70	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Call			7,887.41000	7.88741	8,377,690	20.71	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Put			4,700.20000	4.70020	4,399,960	20.71	0.00	0	0
Total R2048 Option												0.00	0	29,088
Total For R2048												3,085,229.83	37	111,446
R208	On	07/05/2020	Bond Future			3.95000	103.18128	3.95000	103.18128		0.22	0.00	0	0
R208	On	06/08/2020	Bond Future			3.37262	104.56643	3.59897	104.42280		0.46	0.00	0	28,952
R208	On	05/11/2020	Bond Future			2.28859	102.46909	2.54950	102.36682		0.22	0.00	0	0
Total R208 Future												0.00	0	28,952
R208	On	06/08/2020	Bond Future	5.56	Call			1,229.36000	1.22936	1,372,970	0.68	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			0.02000	0.00002	0,000	0.68	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			1,235.55000	1.23555	1,379,170	0.68	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			0.01000	0.00001	0,000	0.68	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			1,223.16000	1.22316	1,366,770	0.68	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			0.02000	0.00002	0,000	0.68	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			866.05000	0.86605	968,320	0.30	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			0.00000	0.00000	0,000	0.30	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			869.90000	0.86990	972,170	0.30	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			0.00000	0.00000	0,000	0.30	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			862.20000	0.86220	964,470	0.30	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			0.00000	0.00000	0,000	0.30	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	28,952
R209	On	07/05/2020	Bond Future			10.75000	66.77503	10.75000	66.77503		12.61	0.00	0	0
R209	On	06/08/2020	Bond Future			10.78080	68.38482	10.87258	67.87876		21.71	0.00	0	64,100
R209	On	05/11/2020	Bond Future			10.94990	66.09036	11.03974	65.60630		21.63	0.00	0	0
R209	On	04/02/2021	Bond Future			11.12925	66.91678	11.21287	66.47677		20.35	0.00	0	0
R209	On	06/05/2021	Bond Future			11.31161	64.63417	11.39980	64.18128		21.39	0.00	0	0
Total R209 Future												0.00	0	64,100
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	21.05	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/08/2020	Bond Future	5.56	Put			41,545.90000	41.54590	41,039,840	21.05	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	21.05	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			41,437.57000	41.43757	40,931,510	21.05	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	21.05	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			41,654.38000	41.65438	41,148,320	21.05	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			1,703.94000	1.70394	1,844,970	20.82	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			7,582.39000	7.58239	7,239,360	20.82	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			1,719.40000	1.71940	1,861,400	20.82	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			7,537.13000	7.53713	7,195,070	20.82	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			1,688.58000	1.68858	1,828,630	20.82	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			7,627.82000	7.62782	7,283,810	20.82	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call			2,177.23000	2.17723	2,316,580	19.44	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put			8,350.79000	8.35079	8,050,130	19.44	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			2,193.36000	2.19336	2,333,480	19.44	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			8,307.17000	8.30717	8,007,280	19.44	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			2,161.19000	2.16119	2,299,760	19.44	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			8,394.57000	8.39457	8,093,130	19.44	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Call			7,676.34000	7.67634	7,969,800	22.05	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Put			3,634.16000	3.63416	3,474,730	22.05	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Call			7,706.74000	7.70674	8,000,770	22.06	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Put			3,618.20000	3.61820	3,459,340	22.06	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Call			7,645.96000	7.64596	7,938,870	22.03	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Put			3,650.18000	3.65018	3,490,200	22.03	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												0.00	0	64,100
R210	On	07/05/2020	Bond Future			184.19731	184.19731	184.19731	184.19731			0.00	0	0
R210	On	06/08/2020	Bond Future			186.55818	186.55818	186.24352	186.24352			0.00	0	1,929
R210	On	05/11/2020	Bond Future			186.20769	186.20769	185.96515	185.96515			0.00	0	0
R210	On	04/02/2021	Bond Future			188.57956	188.57956	188.47198	188.47198			0.00	0	0
R210	On	06/05/2021	Bond Future			188.30396	188.30396	188.17425	188.17425			0.00	0	0
Total R210 Future												0.00	0	1,929
Total For R210												0.00	0	1,929
R212	On	07/05/2020	Bond Future			166.06139	166.06139	166.06139	166.06139			0.00	0	0
R212	On	06/08/2020	Bond Future			165.65768	165.65768	165.38230	165.38230			1,656,576.80	10	6,744
R212	On	05/11/2020	Bond Future			167.75166	167.75166	167.54172	167.54172			0.00	0	0
R212	On	04/02/2021	Bond Future			167.56747	167.56747	167.47843	167.47843			0.00	0	0
R212	On	06/05/2021	Bond Future			169.75961	169.75961	169.65089	169.65089			0.00	0	0
Total R212 Future												1,656,576.80	10	6,744
Total For R212												1,656,576.80	10	6,744

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	07/05/2020			9.87000	82.57449	9.87000	82.57449		9.65	0.00	0	0
R213	On	06/08/2020			9.90378	84.38610	10.03071	83.67603		16.34	0.00	0	14,286
R213	On	05/11/2020			10.07820	81.89896	10.20365	81.21543		16.23	0.00	0	0
R213	On	04/02/2021			10.26916	82.92298	10.38824	82.29215		15.23	0.00	0	0
R213	On	06/05/2021			10.45801	80.45379	10.58373	79.80602		15.94	0.00	0	0
Total R213 Future											0.00	0	14,286
R213	On	06/08/2020	9.31	Put			5,201.82000	5.20182	4,688,740	15.73	0.00	0	0
R213	On	06/08/2020	9.29	Call			1,028.16000	1.02816	1,220,960	15.73	0.00	0	0
R213	On	06/08/2020	9.29	Put			5,291.12000	5.29112	4,773,850	15.73	0.00	0	0
R213	On	06/08/2020	9.30	Call			1,042.91000	1.04291	1,237,800	15.73	0.00	0	0
R213	On	06/08/2020	9.30	Put			5,246.36000	5.24636	4,731,180	15.73	0.00	0	0
R213	On	06/08/2020	9.31	Call			1,057.82000	1.05782	1,254,810	15.73	0.00	0	0
R213	On	05/11/2020	9.59	Put			5,567.15000	5.56715	5,138,940	15.61	0.00	0	0
R213	On	05/11/2020	9.60	Call			2,168.96000	2.16896	2,425,910	15.61	0.00	0	0
R213	On	05/11/2020	9.60	Put			5,529.88000	5.52988	5,103,300	15.61	0.00	0	0
R213	On	05/11/2020	9.61	Call			2,189.04000	2.18904	2,447,620	15.61	0.00	0	0
R213	On	05/11/2020	9.61	Put			5,492.78000	5.49278	5,067,830	15.61	0.00	0	0
R213	On	05/11/2020	9.59	Call			2,149.00000	2.14900	2,404,320	15.61	0.00	0	0
R213	On	04/02/2021	9.39	Call			2,034.99000	2.03499	2,239,370	14.53	0.00	0	0
R213	On	04/02/2021	9.39	Put			7,533.87000	7.53387	7,107,420	14.53	0.00	0	0
R213	On	04/02/2021	9.40	Call			2,051.18000	2.05118	2,256,760	14.53	0.00	0	0
R213	On	04/02/2021	9.40	Put			7,492.53000	7.49253	7,067,280	14.53	0.00	0	0
R213	On	04/02/2021	9.41	Call			2,067.47000	2.06747	2,274,240	14.53	0.00	0	0
R213	On	04/02/2021	9.41	Put			7,451.35000	7.45135	7,027,290	14.53	0.00	0	0
R213	On	06/05/2021	11.91	Put			2,573.60000	2.57360	2,390,700	17.04	0.00	0	0
R213	On	06/05/2021	11.89	Call			8,930.80000	8.93080	9,394,230	17.01	0.00	0	0
R213	On	06/05/2021	11.89	Put			2,596.86000	2.59686	2,412,520	17.01	0.00	0	0
R213	On	06/05/2021	11.90	Call			8,964.96000	8.96496	9,429,110	17.03	0.00	0	0
R213	On	06/05/2021	11.90	Put			2,585.20000	2.58520	2,401,580	17.03	0.00	0	0
R213	On	06/05/2021	11.91	Call			8,999.14000	8.99914	9,464,010	17.04	0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											0.00	0	14,286
R214	On	07/05/2020			10.99000	64.83755	10.99000	64.83755		13.44	0.00	0	0
R214	On	06/08/2020			10.99522	66.55593	11.10698	65.92796		23.02	4,658,915.10	70	22,161
R214	On	05/11/2020			11.16024	64.10015	11.27098	63.49248		23.00	0.00	0	0
R214	On	04/02/2021			11.33843	64.90162	11.44443	64.33452		21.60	0.00	0	0
R214	On	06/05/2021			11.51273	62.45338	11.62409	61.87213		22.77	0.00	0	0
Total R214 Future											4,658,915.10	70	22,161
R214	On	06/08/2020	9.98	Call			749.35000	0.74935	868,760	22.29	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/08/2020	Bond Future	9.98	Put			7,572.59000	7.57259	7,064,030	22.29	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			760.49000	0.76049	881,320	22.29	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			7,518.11000	7.51811	7,010,970	22.29	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			738.33000	0.73833	856,330	22.29	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			7,627.29000	7.62729	7,117,320	22.29	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			1,777.21000	1.77721	1,960,080	22.13	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			7,761.91000	7.76191	7,337,110	22.13	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			1,793.30000	1.79330	1,977,430	22.13	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			7,715.01000	7.71501	7,291,470	22.13	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			1,761.20000	1.76120	1,942,840	22.13	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			7,808.99000	7.80899	7,382,960	22.13	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call			2,211.22000	2.21122	2,392,980	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put			8,683.46000	8.68346	8,298,120	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call			2,227.73000	2.22773	2,410,510	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put			8,637.70000	8.63770	8,253,380	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call			2,194.78000	2.19478	2,375,540	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put			8,729.37000	8.72937	8,343,030	20.63	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Call			7,224.40000	7.22440	7,590,040	23.10	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Put			4,070.57000	4.07057	3,854,960	23.10	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Call			7,254.22000	7.25422	7,620,610	23.11	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Put			4,052.95000	4.05295	3,838,090	23.11	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Call			7,194.83000	7.19483	7,559,720	23.08	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Put			4,088.51000	4.08851	3,872,150	23.08	0.00	0	0
Total R214 Option												0.00	0	0
Total For R214												4,658,915.10	70	22,161
Total for Bond												538,547,473.35	15,799	1,231,655
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
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

Contract 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/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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/08/2020 GOVI			697.47200	697.47200	692.65300	692.65300				0.00	0	1,041
GOVI On 05/11/2020 GOVI			706.20000	706.20000	701.57600	701.57600				0.00	0	0
GOVI On 04/02/2021 GOVI			715.02500	715.02500	710.85200	710.85200				0.00	0	0
GOVI On 06/05/2021 GOVI			724.21000	724.21000	719.90400	719.90400				0.00	0	0
Total GOVI Future										0.00	0	1,041
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			354,770.00000	35.47700	306,580,000			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			354,870.00000	35.48700	306,680,000			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			354,670.00000	35.46700	306,480,000			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			362,640.00000	36.26400	316,400,000			0.00	0	0
GOVI On 05/11/2020 GOVI	737.85	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 05/11/2020 GOVI	737.85	Put			362,740.00000	36.27400	316,500,000			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			362,540.00000	36.25400	316,300,000			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			400,980.00000	40.09800	359,250,000			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			401,080.00000	40.10800	359,350,000			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			400,880.00000	40.08800	359,150,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.67	Call			412,340.00000	41.23400	455,400,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.67	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.68	Call			412,240.00000	41.22400	455,300,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.68	Put			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.69	Call			412,140.00000	41.21400	455,200,000			0.00	0	0
GOVI On 06/05/2021 GOVI	678.69	Put			0.00000	0.00000	0,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	1,041
Total for GOVI										0.00	0	1,041
AL37 On 06/08/2020 Index Future			723.06400	723.06400	720.34300	720.34300				0.00	0	0
AL37 On 05/11/2020 Index Future			732.11100	732.11100	729.62300	729.62300				0.00	0	0
AL37 On 04/02/2021 Index Future			741.26100	741.26100	739.27000	739.27000				0.00	0	0
AL37 On 06/05/2021 Index Future			750.78300	750.78300	748.68400	748.68400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0
AL7T On 06/08/2020 Index Future			799.58500	799.58500	793.17700	793.17700				0.00	0	0
AL7T On 05/11/2020 Index Future			809.59100	809.59100	803.39500	803.39500				0.00	0	0
AL7T On 04/02/2021 Index Future			819.70900	819.70900	814.01700	814.01700				0.00	0	0
AL7T On 06/05/2021 Index Future			830.23800	830.23800	824.38300	824.38300				0.00	0	0
Total AL7T Future										0.00	0	0
Total For AL7T										0.00	0	0
ALBI On 06/08/2020 Index Future			705.43000	705.43000	700.60200	700.60200				0.00	0	209
ALBI On 05/11/2020 Index Future			714.25700	714.25700	709.62800	709.62800				0.00	0	0
ALBI On 04/02/2021 Index Future			723.18400	723.18400	719.01000	719.01000				0.00	0	0
ALBI On 06/05/2021 Index Future			732.47300	732.47300	728.16600	728.16600				0.00	0	0
Total ALBI Future										0.00	0	209
Total For ALBI										0.00	0	209
IGOV On 06/08/2020 Index Future			256.77900	256.77900	257.49900	257.49900				0.00	0	587
IGOV On 05/11/2020 Index Future			260.05400	260.05400	260.88000	260.88000				0.00	0	47
IGOV On 04/02/2021 Index Future			263.36600	263.36600	264.39100	264.39100				0.00	0	0
IGOV On 06/05/2021 Index Future			266.81000	266.81000	267.81900	267.81900				0.00	0	0
Total IGOV Future										0.00	0	634
Total For IGOV										0.00	0	634
Total for Index										0.00	0	843
5Y STN On 21/12/2021 Interest Rate Swap			91.11000	91.11000	91.18000	91.18000				0.00	0	51
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										538,547,473.35	15,799	1,233,590
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.11793				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AA06/JIBAR SPOT										0.00	0	0
Total For AA06/JIBAR										0.00	0	0
AA07 On 15/04/2021 Spot Bond			6.04000	103.80486	6.04000	103.78798				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	105.30700	10.00000	105.27900				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	102.11967	11.37000	102.08895				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	102.30229	11.81000	102.27039				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	52.49412	100.00000	52.37856				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	45.79075	100.00000	45.68885				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB035U SPOT										0.00	0	0
Total For AB035U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			4.70000	4.70000	4.70000	292.11521				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	101.50205				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003 On 18/07/2024 Spot Bond					0.00000	101.54105				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF007 On 01/12/2030 Spot Bond					0.00000	101.84530				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	101.50127				0.00	0	0
Total ABFN09 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABFN09										0.00	0	0
ABFN1:On 14/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1:On 14/05/2022 Spot Bond					0.00000	100.79366				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1:On 11/11/2020 Spot Bond					0.00000	100.18196				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1:On 11/11/2022 Spot Bond					0.00000	100.31392				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1:On 26/09/2023 Spot Bond					0.00000	103.21922				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2:On 30/05/2020 Spot Bond					0.00000	101.74303				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2:On 30/05/2022 Spot Bond					0.00000	102.14137				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2:On 30/05/2024 Spot Bond					0.00000	102.00527				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2:On 25/05/2027 Spot Bond					0.00000	102.68849				0.00	0	1,610,000,000
Total ABFN23 SPOT										0.00	0	1,610,000,000
Total For ABFN23										0.00	0	1,610,000,000
ABFN2:On 17/10/2020 Spot Bond					0.00000	100.60868				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2:On 17/10/2024 Spot Bond					0.00000	101.87085				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2:On 17/10/2029 Spot Bond					0.00000	103.63097				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2 On 29/08/2021 Spot Bond					0.00000	101.79733				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	100.68661				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	101.98984				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3 On 29/08/2028 Spot Bond					0.00000	100.58206				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	99.98566				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3 On 15/11/2023 Spot Bond					0.00000	99.76445				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	100.65302				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	100.22793				0.00	0	0
Total ABFN34 SPOT										0.00	0	0
Total For ABFN34										0.00	0	0
ABFN3 On 07/02/2024 Spot Bond					0.00000	99.45100				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	99.93947				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3 On 07/02/2029 Spot Bond					0.00000	100.05887				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.34563				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	100.71200				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	101.25887				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.25226				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4 On 16/09/2029 Spot Bond					0.00000	100.34186				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.73363				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.74493				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	100.75307				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	102.14548				0.00	0	250,000,000
Total ABJ01 SPOT										0.00	0	250,000,000
Total For ABJ01										0.00	0	250,000,000
ABK12 On 20/05/2022 Spot Bond					0.00000	99.86660				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.93826				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	101.55502				0.00	0	0
Total ABK8 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ABK8										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.83000	5.83000	5.83000	156.67730				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	117.91449	100.00000	117.57340				0.00	0	0
Total ABKI02/R212 SPOT										0.00	0	0
Total For ABKI02/R212										0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			5.55000	5.55000	5.55000	139.19008				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	41.84002	100.00000	41.73450				0.00	0	0
Total ABKI03/R212 SPOT										0.00	0	0
Total For ABKI03/R212										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			8.59000	8.59000	8.59000	127.72134				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.24188	100.00000	13.20863				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	96.79438				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.01000	208.89591	4.01000	208.80858				0.00	0	0
Total ABN05 SPOT										0.00	0	0
Total For ABN05										0.00	0	0
ABN61 On 31/01/2025 Spot Bond			4.79000	4.79000	4.79000	131.22389				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0
ABN62 On 31/03/2028 Spot Bond			5.00000	5.00000	5.00000	172.00147				0.00	0	0
Total ABN62 SPOT										0.00	0	0
Total For ABN62										0.00	0	0
ABN63 On 07/12/2033 Spot Bond			4.72500	4.72500	4.72500	209.29956				0.00	0	0
Total ABN63 SPOT										0.00	0	0
Total For ABN63										0.00	0	0
ABN67 On 28/02/2023 Spot Bond			6.88000	6.88000	6.88000	103.75411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.19500	9.19500	9.19500	110.49442				0.00	0	0
Total ABN79 SPOT										0.00	0	0
Total For ABN79										0.00	0	0
ABN80 On 31/03/2021 Spot Bond			5.54000	5.54000	5.54000	101.82829				0.00	0	0
Total ABN80 SPOT										0.00	0	0
Total For ABN80										0.00	0	0
ABN87 On 21/12/2026 Spot Bond			9.74000	9.74000	9.74000	107.77818				0.00	0	0
Total ABN87 SPOT										0.00	0	0
Total For ABN87										0.00	0	0
ABS11 On 09/04/2021 Spot Bond			5.37000	104.44513	5.37000	104.43001		6,658,800,000,000.00		1,240,000,000	1,240,000,000	
Total ABS11 SPOT								6,658,800,000,000.00		1,240,000,000	1,240,000,000	
Total For ABS11								6,658,800,000,000.00		1,240,000,000	1,240,000,000	
ABS12 On 14/05/2020 Spot Bond			5.47000	99.98502	5.47000	100.00000				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS12/On 14/05/2020 Spot Bond			9.20000	99.97480	9.20000	100.00000				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			6.24500	106.37397	6.24500	106.35619				0.00	0	0
Total ABS13 SPOT										0.00	0	0
Total For ABS13										0.00	0	0
ABS14 On 11/11/2020 Spot Bond			5.59500	101.84005	5.59500	101.82486				0.00	0	500,000,000
Total ABS14 SPOT										0.00	0	500,000,000
Total For ABS14										0.00	0	500,000,000
ABS15 On 11/11/2022 Spot Bond			5.70000	109.41507	5.70000	109.39837				0.00	0	12,800,000
Total ABS15 SPOT										0.00	0	12,800,000
Total For ABS15										0.00	0	12,800,000
ABS16 On 11/11/2025 Spot Bond			8.19000	109.70480	8.19000	109.68088				0.00	0	0
Total ABS16 SPOT										0.00	0	0
Total For ABS16										0.00	0	0
ABS17 On 11/11/2027 Spot Bond			8.54000	111.53101	8.54000	111.50567		25,620,000,000,000.00		3,000,000,000	3,000,000,000	
Total ABS17 SPOT								25,620,000,000,000.00		3,000,000,000	3,000,000,000	
Total For ABS17								25,620,000,000,000.00		3,000,000,000	3,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS18 On 26/09/2023 Spot Bond			6.12000	112.47968	6.12000	112.46125				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS6 On 01/06/2020 Spot Bond			4.59000	103.87793	4.59000	103.86490				0.00	0	0
Total ABS6 SPOT										0.00	0	0
Total For ABS6										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			8.89000	101.10424	8.89000	101.08035				0.00	0	0
Total ABS7 SPOT										0.00	0	0
Total For ABS7										0.00	0	0
ABS7/R On 11/09/2026 Spot Bond			100.00000	10.69598	100.00000	10.67243				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.73000	3.73000	3.73000	301.18858			693,780,000,000.00		186,000,000	93,000,000
Total ABSI2 SPOT									693,780,000,000.00		186,000,000	93,000,000
Total For ABSI2									693,780,000,000.00		186,000,000	93,000,000
ABSI4 On 31/01/2022 Spot Bond			2.83000	164.66274	2.83000	164.59903				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01U On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02U 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
ABT03U 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
ABT04U On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT04U SPOT										0.00	0	0
Total For ABT04U										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			10.64000	10.64000	10.64000	104.67702				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										0.00	0	0
ACIF1U On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ACIF1U										0.00	0	0
ACL089On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097On 20/12/2025 Spot Bond					0.00000	101.34862				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098On 20/12/2025 Spot Bond					0.00000	101.31879				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL127On 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
ACL128On 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
ACL129On 20/09/2021 Spot Bond					0.00000	101.28169				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145On 20/12/2021 Spot Bond					0.00000	101.28619				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185On 20/09/2022 Spot Bond					0.00000	100.58183				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187On 20/09/2020 Spot Bond					0.00000	101.43925				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188On 20/09/2020 Spot Bond					0.00000	101.31148				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193On 20/09/2022 Spot Bond					0.00000	101.31603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.31603				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.34144				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.34144				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	184.98913				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	187.28282				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	100.25435				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.26828				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	100.30826				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.26228				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	101.23988				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.87706				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AECI02 On 11/09/2023 Spot Bond					0.00000	103.25270				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	99.89106				0.00	0	0
Total AECI03 SPOT										0.00	0	0
Total For AECI03										0.00	0	0
AECI04 On 21/11/2023 Spot Bond					0.00000	99.89012				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	101.95257				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	97.49816				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGL03 On 17/05/2025 Spot Bond					0.00000	93.19283				0.00	300,000,000	1,000,000,000
Total AGL03 SPOT										0.00	300,000,000	1,000,000,000
Total For AGL03										0.00	300,000,000	1,000,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	98.86843				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	98.77015				0.00	1,200,000,000	3,500,000,000
Total AGT02 SPOT										0.00	1,200,000,000	3,500,000,000
Total For AGT02										0.00	1,200,000,000	3,500,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	95.43052				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.42744				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.24747				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.30701				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For AHF2C3										0.00	0	0
AHF3A:On 18/04/2022 Spot Bond					0.00000	100.41773				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A:On 18/04/2022 Spot Bond					0.00000	100.41447				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B:On 18/04/2022 Spot Bond					0.00000	100.45024				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B:On 18/04/2022 Spot Bond					0.00000	100.48598				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C:On 18/04/2022 Spot Bond					0.00000	100.60272				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C:On 18/04/2022 Spot Bond					0.00000	100.63832				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	102.13068				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	101.91751				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A:On 21/08/2023 Spot Bond			6.92000	110.73277	6.92000	110.71208				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	101.98561				0.00	0	0
Total AHF5B1 SPOT										0.00	0	0
Total For AHF5B1										0.00	0	0
AHF5C On 21/08/2023 Spot Bond					0.00000	102.07640				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	102.71169				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A On 21/08/2022 Spot Bond					0.00000	102.28614				0.00	0	0
Total AHF6A1 SPOT										0.00	0	0
Total For AHF6A1										0.00	0	0
AHF6A:On 21/08/2024 Spot Bond					0.00000	102.47705				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0
AHF6B On 21/08/2024 Spot Bond					0.00000	101.98554				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	102.07632				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	102.71150				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL1A On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			394,121,860,000,000.00	83,941,218,600	14,591,218,600	
Total AHL1AU SPOT									14,121,860,000,000.00	83,941,218,600	14,591,218,600	
Total For AHL1AU									14,121,860,000,000.00	83,941,218,600	14,591,218,600	
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			592,958,870,000,000.00	25,929,588,700	25,929,588,700	
Total AHL1BU SPOT									12,958,870,000,000.00	25,929,588,700	25,929,588,700	
Total For AHL1BU									12,958,870,000,000.00	25,929,588,700	25,929,588,700	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			13,672,626,800,000.00	136,726,268	4,212,607,278	
Total AHY2U SPOT									13,672,626,800,000.00	136,726,268	4,212,607,278	
Total For AHY2U									13,672,626,800,000.00	136,726,268	4,212,607,278	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			1,921,781,100,000.00	19,217,811	19,217,811	
Total AIG2U SPOT									1,921,781,100,000.00	19,217,811	19,217,811	
Total For AIG2U									1,921,781,100,000.00	19,217,811	19,217,811	
AIR02 On 30/04/2023 Spot Bond			7.00000	112.78640	7.00000	112.76520			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			6.57000	113.63643	6.57000	113.61625			0.00	0	0	
Total AIR04 SPOT									0.00	0	0	
Total For AIR04									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIR04U SPOT										0.00	0	0
Total For AIR04U										0.00	0	0
AIR05 On 29/05/2030 Spot Bond			11.58500	95.34110	11.58500	95.31160				0.00	0	0
Total AIR05 SPOT										0.00	0	0
Total For AIR05										0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			5.43000	170.24018	5.43000	170.16256				0.00	0	0
Total AIRL01 SPOT										0.00	0	0
Total For AIRL01										0.00	0	0
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRS1U SPOT										0.00	0	0
Total For AIRS1U										0.00	0	0
AIRT1U On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIRT1U SPOT										0.00	0	0
Total For AIRT1U										0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	100.45069				0.00	0	0
Total APF04 SPOT										0.00	0	0
Total For APF04										0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	100.03385				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	100.26624				0.00	0	0
Total APF06 SPOT										0.00	0	0
Total For APF06										0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	101.19330				0.00	0	0
Total APF07 SPOT										0.00	0	0
Total For APF07										0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	99.90862				0.00	0	0
Total APF08 SPOT										0.00	0	0
Total For APF08										0.00	0	0
APF09 On 24/07/2023 Spot Bond					0.00000	100.38032				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	101.62653				0.00	0	0
Total APF10 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	101.41751				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS404U SPOT										0.00	0	0
Total For AS404U										0.00	0	0
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS410U SPOT										0.00	0	0
Total For AS410U										0.00	0	0
AS423L On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS423U SPOT										0.00	0	0
Total For AS423U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS424L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS424U SPOT										0.00	0	0
Total For AS424U										0.00	0	0
AS430L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS430U SPOT										0.00	0	0
Total For AS430U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.97500	227.19720	4.97500	227.09636				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			4.99000	203.77155	4.99000	203.68103				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN07L On 20/06/2020 Spot Bond					0.00000	101.44720				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08L On 20/09/2020 Spot Bond					0.00000	101.22189				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	101.42231				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08L On 03/09/2020 Spot Bond					0.00000	102.45781				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08L On 01/10/2020 Spot Bond					0.00000	108.11874				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09L On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09L On 21/10/2020 Spot Bond					0.00000	100.43204				0.00	100,000,000	25,000,000
Total ASN092 SPOT										0.00	100,000,000	25,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN092										0.00	100,000,000	25,000,000
ASN092 On 10/11/2020 Spot Bond					0.00000	100.01636				0.00	75,000,000	25,000,000
Total ASN096 SPOT										0.00	75,000,000	25,000,000
Total For ASN096										0.00	75,000,000	25,000,000
ASN096 On 20/12/2020 Spot Bond					0.00000	96.78551				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	101.83058				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN113 On 07/03/2021 Spot Bond					0.00000	101.66982				0.00	75,000,000	25,000,000
Total ASN113 SPOT										0.00	75,000,000	25,000,000
Total For ASN113										0.00	75,000,000	25,000,000
ASN115 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
ASN121 On 20/12/2020 Spot Bond					0.00000	101.63949				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN134 On 20/12/2020 Spot Bond					0.00000	101.62460				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN135 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN137 On 31/01/2022 Spot Bond			3.56000	162.69752	3.56000	162.63137				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN140 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
ASN143 On 20/06/2020 Spot Bond					0.00000	101.49178				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN144 On 28/04/2021 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 ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond					0.00000	93.67081				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN145 On 04/05/2021 Spot Bond					0.00000	100.18586				0.00	100,000,000	25,000,000
Total ASN146 SPOT										0.00	100,000,000	25,000,000
Total For ASN146										0.00	100,000,000	25,000,000
ASN146 On 04/05/2021 Spot Bond					0.00000	100.18983				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN147 On 31/01/2022 Spot Bond			3.60500	162.57740	3.60500	162.51109				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN149 On 31/05/2021 Spot Bond					0.00000	49.73862				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN150 On 02/06/2021 Spot Bond					0.00000	101.87042				0.00	100,000,000	25,000,000
Total ASN152 SPOT										0.00	100,000,000	25,000,000
Total For ASN152										0.00	100,000,000	25,000,000
ASN152 On 31/03/2028 Spot Bond			5.64000	164.67032	5.64000	164.59429				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond					0.00000	100.11181				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16-On 19/08/2021 Spot Bond					0.00000	99.91585				0.00	100,000,000	25,000,000
Total ASN161 SPOT										0.00	100,000,000	25,000,000
Total For ASN161										0.00	100,000,000	25,000,000
ASN16-On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16-On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16-On 20/06/2021 Spot Bond					0.00000	101.80789				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	101.41910				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19-On 12/06/2020 Spot Bond					0.00000	101.54270				0.00	0	0
Total ASN190 SPOT										0.00	0	0
Total For ASN190										0.00	0	0
ASN19-On 30/06/2022 Spot Bond					0.00000	101.11428				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0
ASN19-On 31/01/2038 Spot Bond			5.20000	98.56458	5.20000	98.52017				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19-On 20/06/2022 Spot Bond					0.00000	101.19211				0.00	0	0
Total ASN196 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN196										0.00	0	0
ASN20 On 20/06/2022 Spot Bond					0.00000	101.20437				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20 On 20/06/2022 Spot Bond					0.00000	101.27652				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20 On 24/08/2021 Spot Bond					0.00000	99.77037				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20 On 24/08/2025 Spot Bond					0.00000	99.74206				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	101.76055				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21 On 29/08/2022 Spot Bond					0.00000	101.78957				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN25 On 29/05/2021 Spot Bond					0.00000	101.75554				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	101.41612				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27 On 20/06/2023 Spot Bond					0.00000	101.19959				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN27 On 15/08/2023 Spot Bond					0.00000	99.98336				0.00	100,000,000	25,000,000
Total ASN278 SPOT										0.00	100,000,000	25,000,000
Total For ASN278										0.00	100,000,000	25,000,000
ASN27 On 20/08/2048 Spot Bond					0.00000	99.89685				0.00	100,000,000	25,000,000
Total ASN279 SPOT										0.00	100,000,000	25,000,000
Total For ASN279										0.00	100,000,000	25,000,000
ASN28 On 21/08/2023 Spot Bond					0.00000	99.88222				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN280 On 13/09/2025 Spot Bond					0.00000	101.62617				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	101.18240				0.00	200,000,000	50,000,000
Total ASN291 SPOT										0.00	200,000,000	50,000,000
Total For ASN291										0.00	200,000,000	50,000,000
ASN291 On 20/12/2023 Spot Bond					0.00000	101.25932				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	101.50555				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	101.41351				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN315 On 31/03/2029 Spot Bond			4.98500	4.98500	4.98500	92.21089				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN318 On 28/02/2033 Spot Bond			5.10500	5.10500	5.10500	88.45383				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN319 On 20/06/2024 Spot Bond					0.00000	101.21268				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	101.33095				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN328 On 09/05/2024 Spot Bond					0.00000	100.01729				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN333 On 20/06/2024 Spot Bond					0.00000	101.21896				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN33: On 31/01/2038 Spot Bond			5.31000	97.12987	5.31000	97.08581				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	101.27422				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	100.17615				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	100.17615				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	101.19206				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	101.24145				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	101.23688				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	101.23688				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36: On 30/08/2024 Spot Bond					0.00000	101.87527				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	101.40855				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	101.22042				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	101.25179				0.00	0	0
Total ASN374 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For ASN374										0.00	0	0
ASN38 On 29/10/2021 Spot Bond					0.00000	100.28356				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	101.50385				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	101.50385				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	101.39517				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	101.22789				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	99.90695				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	101.47911				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	101.22192				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN41 On 20/12/2024 Spot Bond					0.00000	101.37120				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	101.84360				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	100.29166				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	101.75059				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
ASN751 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	102.05611				0.00	0	0
Total BAW18 SPOT										0.00	0	0
Total For BAW18										0.00	0	0
BAW19 On 05/12/2020 Spot Bond			6.17000	106.05386	6.17000	106.03625		12,340,000,000,000.00		2,000,000,000	2,000,000,000	
Total BAW19 SPOT								12,340,000,000,000.00		2,000,000,000	2,000,000,000	
Total For BAW19								12,340,000,000,000.00		2,000,000,000	2,000,000,000	
BAW21 On 24/03/2022 Spot Bond			6.00000	107.01415	6.00000	106.99695				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	101.28373	9.30000	101.25871				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	102.07150				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0
Total For BAW26U										0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW27U SPOT										0.00	0	0
Total For BAW27U										0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.62118				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	99.86896				0.00	0	0
Total BAW29 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.63572				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW31 On 30/09/2022 Spot Bond					0.00000	100.99842				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	104.59707				0.00	0	0
Total BAYA57 SPOT										0.00	0	0
Total For BAYA57										0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.61958				0.00	0	0
Total BAYA58 SPOT										0.00	0	0
Total For BAYA58										0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			9.16500	9.16500	9.16500	104.96130				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.42769				0.00	0	0
Total BAYA61 SPOT										0.00	0	0
Total For BAYA61										0.00	0	0
BAYA62 On 30/09/2020 Spot Bond					0.00000	101.34442				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	102.64202				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.35629				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.59527				0.00	0	0
Total BAYA65 SPOT										0.00	0	0
Total For BAYA65										0.00	0	0
BAYA66 On 31/03/2021 Spot Bond					0.00000	101.34450				0.00	0	0
Total BAYA66 SPOT										0.00	0	0
Total For BAYA66										0.00	0	0
BAYA67 On 31/03/2023 Spot Bond			8.77000	8.77000	8.77000	107.39111				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	101.26726				0.00	0	0
Total BAYA69 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.26726				0.00	0	0
Total BAYA70 SPOT										0.00	0	0
Total For BAYA70										0.00	0	0
BAYA71 On 30/06/2021 Spot Bond					0.00000	101.26726				0.00	0	0
Total BAYA71 SPOT										0.00	0	0
Total For BAYA71										0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.25000	11.25000	11.25000	105.35709				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	102.18631				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	103.28840				0.00	0	0
Total BAYA74 SPOT										0.00	0	0
Total For BAYA74										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.28025				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	102.28032				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA77 On 30/09/2022 Spot Bond					0.00000	102.41700				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYA78 On 31/03/2023 Spot Bond					0.00000	101.38603				0.00	0	0
Total BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYA79 On 31/03/2023 Spot Bond					0.00000	100.37399				0.00	0	0
Total BAYA79 SPOT										0.00	0	0
Total For BAYA79										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.87805				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.77146				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.53449				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB12 On 30/09/2023 Spot Bond					0.00000	101.56330				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.56330				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	101.56330				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB15 On 30/09/2024 Spot Bond					0.00000	101.59323				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB16 On 30/09/2022 Spot Bond					0.00000	101.56393				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.56393				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	105.42259				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD11 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYD41On 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
BAYD51On 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
BAYD61On 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	101.50962				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BC127 On 08/05/2021 Spot Bond					0.00000	100.10410				0.00	0	0
Total BC127 SPOT										0.00	0	0
Total For BC127										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	100.01068				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	101.54393				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BD0302On 18/04/2028 Spot Bond			8.19500	8.19500	8.19500	100.13586				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302UOn 18/04/2028 Spot Bond			100.00000	8.76909	100.00000	8.74968				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211On 05/08/2033 Spot Bond					0.00000	100.16868				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	102.25659				0.00	0	0
Total BDX31 SPOT										0.00	0	0
Total For BDX31										0.00	0	0
BDX32 On 01/04/2022 Spot Bond					0.00000	100.98265				0.00	0	0
Total BDX32 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BDX32										0.00	0	0
BG1A71 On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			7.27000	103.37638	7.27000	103.35625				0.00	0	110,000,000
Total BGL05 SPOT										0.00	0	110,000,000
Total For BGL05										0.00	0	110,000,000
BGL06 On 04/09/2020 Spot Bond					0.00000	102.76725				0.00	0	0
Total BGL06 SPOT										0.00	0	0
Total For BGL06										0.00	0	0
BGL07 On 03/09/2022 Spot Bond			7.57000	111.12098	7.57000	111.09854				0.00	0	0
Total BGL07 SPOT										0.00	0	0
Total For BGL07										0.00	0	0
BGL08 On 03/09/2022 Spot Bond					0.00000	102.10609				0.00	0	0
Total BGL08 SPOT										0.00	0	0
Total For BGL08										0.00	0	0
BGL09 On 29/09/2020 Spot Bond			7.27000	102.89234	7.27000	102.87239				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	102.47734				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			7.47000	104.90419	7.47000	104.88328				0.00	0	0
Total BGL11 SPOT										0.00	0	0
Total For BGL11										0.00	0	0
BGL12 On 20/08/2021 Spot Bond					0.00000	103.13227				0.00	0	0
Total BGL12 SPOT										0.00	0	0
Total For BGL12										0.00	0	0
BGL13 On 20/08/2021 Spot Bond			6.95000	108.42925	6.95000	108.40891				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.43986				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	105.54256				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	102.31475				0.00	0	0
Total BGL16 SPOT										0.00	0	0
Total For BGL16										0.00	0	0
BGL17 On 14/08/2024 Spot Bond					0.00000	100.10603				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	103.75386				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	99.98614				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	105.70073				0.00	0	400,000,000
Total BGT01 SPOT										0.00	0	400,000,000
Total For BGT01										0.00	0	400,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	101.05749				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.55778				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	100.07173				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	99.98483				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			6.31000	110.18921	6.31000	110.17041				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	101.48976				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID13 On 14/06/2024 Spot Bond					0.00000	101.45169				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	99.06285				0.00	300,000,000	300,000,000
Total BID14 SPOT										0.00	300,000,000	300,000,000
Total For BID14										0.00	300,000,000	300,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	97.33157				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	100.29114				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0:On 12/10/2028 Spot Bond					0.00000	100.85895				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0:On 21/02/2023 Spot Bond					0.00000	99.87035				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	101.10463				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	101.39346				0.00	0	200,000,000
Total BPPF04 SPOT										0.00	0	200,000,000
Total For BPPF04										0.00	0	200,000,000
BPPF0:On 22/03/2021 Spot Bond					0.00000	101.09536				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	100.45883				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	101.38934				0.00	0	0
Total BPPF13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BPPF13										0.00	0	0
BPPF13 On 23/07/2020 Spot Bond					0.00000	100.33093				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF16 On 19/11/2020 Spot Bond					0.00000	99.95144				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF18 On 19/11/2022 Spot Bond					0.00000	99.94986				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF19 On 19/11/2024 Spot Bond					0.00000	99.92388				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF20 On 26/02/2023 Spot Bond					0.00000	101.72934				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BS2A1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1U On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1U 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
BWZ21B On 27/03/2021 Spot Bond					0.00000	101.16256				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ21 On 10/11/2021 Spot Bond					0.00000	100.01879				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ22 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
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
CBL24 On 02/11/2020 Spot Bond					0.00000	100.82500				0.00	0	0
Total CBL24 SPOT										0.00	0	0
Total For CBL24										0.00	0	0
CBL26 On 06/05/2021 Spot Bond			5.19000	105.82982	5.19000	105.81509				0.00	0	1,000,000,000
Total CBL26 SPOT										0.00	0	1,000,000,000
Total For CBL26										0.00	0	1,000,000,000
CBL27 On 12/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CBL27 SPOT										0.00	0	0
Total For CBL27										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.02713				0.00	0	0
Total CBL28 SPOT										0.00	0	0
Total For CBL28										0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	98.68258				0.00	0	0
Total CBL29 SPOT										0.00	0	0
Total For CBL29										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CCT01 On 23/06/2023 Spot Bond			7.59000	118.48123	7.59000	118.45712				0.00	0	0
Total CCT01 SPOT										0.00	0	0
Total For CCT01										0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.17000	113.06484	9.17000	113.03715			5,502,000,000,000.00		600,000,000	300,000,000
Total CCT02 SPOT									5,502,000,000,000.00		600,000,000	300,000,000
Total For CCT02									5,502,000,000,000.00		600,000,000	300,000,000
CCT03 On 15/03/2025 Spot Bond			8.96000	110.30359	8.96000	110.27731			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			9.97000	104.30451	9.97000	104.27664			0.00		0	0
Total CCT04 SPOT									0.00		0	0
Total For CCT04									0.00		0	0
CGR14.On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48950			0.00		0	0
Total CGR14/JIBAR SPOT									0.00		0	0
Total For CGR14/JIBAR									0.00		0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.40849			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	100.90336			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	100.57330			0.00		0	0
Total CGR29 SPOT									0.00		0	0
Total For CGR29									0.00		0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.55012			0.00		0	0
Total CGR32 SPOT									0.00		0	0
Total For CGR32									0.00		0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.46216			0.00		450,000,000	0
Total CGR33 SPOT									0.00		450,000,000	0
Total For CGR33									0.00		450,000,000	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.02139			0.00		0	0
Total CGR38 SPOT									0.00		0	0
Total For CGR38									0.00		0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total CGR39U SPOT									0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.44396				0.00	0	0
Total CGR41 SPOT										0.00	0	0
Total For CGR41										0.00	0	0
CGR42 On 03/08/2023 Spot Bond					0.00000	100.25213				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	100.13971				0.00	0	0
Total CGR43 SPOT										0.00	0	0
Total For CGR43										0.00	0	0
CGR44 On 05/04/2022 Spot Bond					0.00000	101.15121				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	100.31960				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	102.26647				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	102.38030				0.00	0	0
Total CGR47 SPOT										0.00	0	0
Total For CGR47										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CL572U SPOT										0.00	0	0
Total For CL572U										0.00	0	0
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL573U SPOT										0.00	0	0
Total For CL573U										0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA4U SPOT										0.00	0	0
Total For CLA4U										0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA5U SPOT										0.00	0	0
Total For CLA5U										0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA6U SPOT										0.00	0	0
Total For CLA6U										0.00	0	0
CLB1U On 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.69752				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	156.45748	3.14000	156.31781				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.53000	3.53000	3.53000	154.91193				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN292 On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			8.68000	104.93847	8.68000	104.91424				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	101.41919				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.76301				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			7.34000	112.17866	7.34000	112.15669				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	0.00000				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			9.48000	113.01215	9.48000	112.98371				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	100.18894				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	100.32351				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	108.66620				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN376 On 20/03/2021 Spot Bond			6.16500	104.51125	6.16500	104.49400				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN379 On 20/03/2024 Spot Bond			10.98000	100.25510	10.98000	100.22599				0.00	0	0
Total CLN379 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.64285	11.00000	101.61327				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	100.28643				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0
CLN384 On 20/09/2024 Spot Bond			9.27000	111.51545	9.27000	111.48799				0.00	0	0
Total CLN384 SPOT										0.00	0	0
Total For CLN384										0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	101.53220				0.00	0	0
Total CLN385 SPOT										0.00	0	0
Total For CLN385										0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.25173				0.00	0	0
Total CLN386 SPOT										0.00	0	0
Total For CLN386										0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.34715				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.25929				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	101.74993				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	99.99987				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	99.99987				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.25921				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	98.87971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	101.26667				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	98.72185				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	100.46676				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.51332				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.69564				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.63713				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN414 On 20/09/2020 Spot Bond					0.00000	101.46065				0.00	0	0
Total CLN414 SPOT										0.00	0	0
Total For CLN414										0.00	0	0
CLN415 On 18/07/2020 Spot Bond					0.00000	100.59272				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	101.39431				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	101.53521				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	100.90087				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	100.90087				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42'On 26/01/2021 Spot Bond					0.00000	100.45224				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42'On 20/12/2020 Spot Bond					0.00000	100.95900				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42'On 20/12/2020 Spot Bond					0.00000	101.77400				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42'On 20/12/2020 Spot Bond					0.00000	102.31500				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42'On 20/12/2020 Spot Bond					0.00000	102.06510				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42'On 20/12/2020 Spot Bond					0.00000	101.33200				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42'On 20/12/2020 Spot Bond					0.00000	101.84781				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43'On 20/12/2020 Spot Bond					0.00000	156.40000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43'On 20/12/2020 Spot Bond					0.00000	102.81200				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43'On 20/12/2020 Spot Bond					0.00000	103.12700				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43'On 20/12/2020 Spot Bond					0.00000	102.17200				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43'On 20/12/2020 Spot Bond					0.00000	157.43000				0.00	0	0
Total CLN434 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN434										0.00	0	0
CLN434 On 20/12/2020 Spot Bond					0.00000	101.39357				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	101.32642				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	100.55072				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	159.47000				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			6.06500	104.89411	6.06500	104.87689				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0
CLN445 On 31/01/2022 Spot Bond			3.53000	162.77767	3.53000	162.71162				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN452 On 31/01/2025 Spot Bond			7.04000	119.06832	7.04000	119.00883				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			7.28000	117.84439	7.28000	117.78476				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN454 On 20/12/2021 Spot Bond					0.00000	101.58305				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	99.93010				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	102.44480				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	102.71930				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN46 On 15/02/2022 Spot Bond					0.00000	102.05186				0.00	1,500,000,000	8,050,000,000
Total CLN461 SPOT										0.00	1,500,000,000	8,050,000,000
Total For CLN461										0.00	1,500,000,000	8,050,000,000
CLN46 On 13/03/2022 Spot Bond			6.77000	107.24846	6.77000	107.22905				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN46 On 14/03/2022 Spot Bond					0.00000	101.59214				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN46 On 28/03/2022 Spot Bond					0.00000	101.15437				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN46 On 28/03/2022 Spot Bond					0.00000	101.90414				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN47 On 19/11/2022 Spot Bond					0.00000	99.90091				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN47 On 23/06/2021 Spot Bond					0.00000	102.27130				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN47 On 20/09/2020 Spot Bond					0.00000	101.40846				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN47 On 29/11/2021 Spot Bond			100.00000	39.66378	100.00000	39.57551				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN48 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLN480 SPOT										0.00	0	0
Total For CLN480										0.00	0	0
CLN48 On 20/05/2021 Spot Bond					0.00000	100.39355				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN483 On 20/05/2021 Spot Bond					0.00000	100.87242				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	102.88619				0.00	0	0
Total CLN484 SPOT										0.00	0	0
Total For CLN484										0.00	0	0
CLN485 On 02/12/2021 Spot Bond			6.26500	109.28730	6.26500	109.26887				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	101.70258				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0
CLN487 On 23/06/2021 Spot Bond			9.77000	108.34122	9.77000	110.72729				0.00	0	0
Total CLN487 SPOT										0.00	0	0
Total For CLN487										0.00	0	0
CLN488 On 28/07/2022 Spot Bond			6.57000	107.91006	6.57000	107.89089				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	101.89845				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	101.40716				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	101.79698				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN496 On 04/09/2024 Spot Bond			6.97000	113.30881	6.97000	113.28771				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	103.98970				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN499 On 20/05/2021 Spot Bond					0.00000	99.89729				0.00	0	0
Total CLN499 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	100.77411				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	100.83073				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	100.85896				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	100.85896				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	100.35960				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	101.77680				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	100.81851				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	93.33706				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	101.62424	9.96000	101.59740				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN517 On 30/10/2022 Spot Bond			10.01000	100.40111	10.01000	100.37433				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	102.03409				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN519 On 30/06/2022 Spot Bond			9.60000	103.57219	9.60000	103.96057				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN52(On 12/03/2023 Spot Bond					0.00000	101.60264				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN52(On 17/09/2020 Spot Bond					0.00000	101.43975				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN52(On 27/02/2023 Spot Bond					0.00000	101.84425				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52(On 13/05/2021 Spot Bond					0.00000	100.01663				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52(On 09/09/2022 Spot Bond			9.20000	101.65110	9.20000	101.62626				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52(On 24/04/2021 Spot Bond					0.00000	100.36233				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN52(On 26/04/2023 Spot Bond					0.00000	100.97857				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN52(On 21/02/2024 Spot Bond					0.00000	101.70506				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52(On 25/11/2022 Spot Bond					0.00000	103.43556				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52(On 29/11/2021 Spot Bond					0.00000	103.50740				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53(On 12/03/2021 Spot Bond					0.00000	101.53928				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53 On 12/03/2023 Spot Bond					0.00000	101.60264				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	101.33402				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53 On 18/07/2025 Spot Bond					0.00000	100.46972				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53 On 18/07/2025 Spot Bond			9.42000	9.42000	9.42000	107.04268				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53 On 18/07/2023 Spot Bond					0.00000	98.70791				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53 On 25/01/2023 Spot Bond					0.00000	100.30183				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN54 On 17/01/2024 Spot Bond					0.00000	100.58801				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54 On 20/12/2023 Spot Bond					0.00000	101.05400				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54 On 30/05/2022 Spot Bond					0.00000	101.89613				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54 On 17/01/2024 Spot Bond					0.00000	100.57708				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54 On 21/08/2026 Spot Bond			8.89000	107.62807	8.89000	107.60236				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54 On 29/03/2025 Spot Bond			8.94000	105.65085	8.94000	105.62575				0.00	0	0
Total CLN547 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			9.03000	104.89049	9.03000	104.86532				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			5.07000	5.07000	5.07000	105.34607				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	280.21660				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN550 On 07/12/2025 Spot Bond			5.07000	5.07000	5.07000	105.34520			69,235,413,000,000.00	13,655,900,000	13,655,900,000	
Total CLN550 SPOT									9,235,413,000,000.00	13,655,900,000	13,655,900,000	
Total For CLN550									9,235,413,000,000.00	13,655,900,000	13,655,900,000	
CLN551 On 20/03/2024 Spot Bond					0.00000	98.81318				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN553 On 20/03/2023 Spot Bond					0.00000	99.07060				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN554 On 20/12/2020 Spot Bond					0.00000	102.24978				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	99.98217				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN556 On 12/11/2023 Spot Bond					0.00000	100.03278				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN557 On 24/11/2024 Spot Bond					0.00000	99.80855				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN558 On 17/01/2024 Spot Bond					0.00000	100.64264				0.00	0	4,000,000,000
Total CLN559 SPOT										0.00	0	4,000,000,000
Total For CLN559										0.00	0	4,000,000,000
CLN559 On 20/12/2023 Spot Bond				100.00000	0.00000	148.65600				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	100.01781				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN561 On 12/11/2025 Spot Bond			10.16000	100.00000	10.16000	100.05387				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			8.89000	105.38264	8.89000	105.48160				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN563 On 08/02/2024 Spot Bond					0.00000	100.11008				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN564 On 21/02/2024 Spot Bond					0.00000	99.89027				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN565 On 17/01/2024 Spot Bond					0.00000	102.07900				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	101.80143				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	100.01494				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	100.01855				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.61378				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			9.12000	103.64046	9.12000	103.70600				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN572 On 12/11/2025 Spot Bond					0.00000	100.03441				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	100.45018				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	100.01518				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	101.52785				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN576 On 25/04/2023 Spot Bond					0.00000	98.30700				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	101.42347				0.00	0	600,000,000
Total CLN577 SPOT										0.00	0	600,000,000
Total For CLN577										0.00	0	600,000,000
CLN578 On 18/04/2026 Spot Bond					0.00000	100.45330				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN579 On 02/04/2024 Spot Bond					0.00000	101.06266				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN580 On 10/05/2024 Spot Bond					0.00000	100.01639				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN582 On 30/05/2022 Spot Bond					0.00000	101.82355				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN583 On 16/09/2025 Spot Bond					0.00000	101.71053				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN584 On 18/04/2022 Spot Bond					0.00000	100.41773				0.00	0	0
Total CLN584 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	101.79239				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN585 On 16/09/2025 Spot Bond					0.00000	102.36180				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN586 On 10/06/2026 Spot Bond					0.00000	101.67513				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN587 On 14/06/2022 Spot Bond					0.00000	101.43972				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN588 On 18/06/2024 Spot Bond					0.00000	101.48885				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN589 On 16/09/2025 Spot Bond					0.00000	101.68973				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN590 On 05/12/2026 Spot Bond					0.00000	103.73183				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			5.26000	123.24836	5.26000	101.27390				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	101.94960				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN593 On 27/06/2022 Spot Bond					0.00000	101.12622				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	101.94960				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN596 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	99.85971				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond					0.00000	101.02295				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN598 On 10/12/2024 Spot Bond					0.00000	101.58309				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	101.48885				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	101.48885				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN601 On 04/06/2023 Spot Bond					0.00000	101.73565				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN602 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	102.35522				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	100.15409				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	100.03130				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN605 On 14/04/2026 Spot Bond					0.00000	100.91789				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	100.52236				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	101.91040				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN609 On 30/04/2023 Spot Bond			9.32000	100.37403	9.32000	100.34905				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN610 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 23/07/2022 Spot Bond					0.00000	100.37630				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN612 On 14/04/2026 Spot Bond					0.00000	100.91386				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN613 On 07/03/2025 Spot Bond					0.00000	101.66985				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN614 On 22/08/2022 Spot Bond					0.00000	101.86671				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN615 On 30/11/2021 Spot Bond					0.00000	101.82346				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN616 On 30/09/2020 Spot Bond					0.00000	100.99111				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN617 On 20/12/2029 Spot Bond					0.00000	101.50553				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN618 On 20/12/2024 Spot Bond					0.00000	101.32643				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN619 On 20/12/2022 Spot Bond					0.00000	101.38621				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN620 On 30/11/2021 Spot Bond					0.00000	101.79236				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN619										0.00	0	0
CLN620 On 28/10/2024 Spot Bond					0.00000	100.28720				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	100.28638				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	100.26910				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	101.55014				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	100.30616				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			6.84000	107.96168	6.84000	107.94173				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	99.90416				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	100.29297				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN628 On 31/07/2034 Spot Bond			12.32000	82.27223	12.32000	82.24521				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN629 On 20/11/2021 Spot Bond					0.00000	101.89451				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN630 On 19/08/2025 Spot Bond			9.59000	101.85150	9.59000	101.82529				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN631 On 19/08/2025 Spot Bond					0.00000	99.90457				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN631 On 21/05/2021 Spot Bond					0.00000	101.89596				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	101.05022				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	100.01570				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	99.89685				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	101.91740				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	99.90497				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	99.90966				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	100.03050				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	99.89685				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN640 On 17/10/2023 Spot Bond					0.00000	100.46980				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	101.92421				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN645 On 18/12/2024 Spot Bond					0.00000	101.47181				0.00	0	0
Total CLN645 SPOT										0.00	0	0
Total For CLN645										0.00	0	0
CLN646 On 29/01/2022 Spot Bond					0.00000	100.28538				0.00	0	0
Total CLN646 SPOT										0.00	0	0
Total For CLN646										0.00	0	0
CLN647 On 18/12/2024 Spot Bond					0.00000	101.47335				0.00	0	0
Total CLN647 SPOT										0.00	0	0
Total For CLN647										0.00	0	0
CLN648 On 19/08/2025 Spot Bond					0.00000	99.90497				0.00	0	0
Total CLN648 SPOT										0.00	0	0
Total For CLN648										0.00	0	0
CLN649 On 31/05/2026 Spot Bond					0.00000	101.85448				0.00	0	0
Total CLN649 SPOT										0.00	0	0
Total For CLN649										0.00	0	0
CLN650 On 19/08/2025 Spot Bond					0.00000	99.90497				0.00	0	0
Total CLN650 SPOT										0.00	0	0
Total For CLN650										0.00	0	0
CLN651 On 19/11/2022 Spot Bond					0.00000	99.92245				0.00	0	0
Total CLN651 SPOT										0.00	0	0
Total For CLN651										0.00	0	0
CLN652 On 19/08/2025 Spot Bond					0.00000	99.90497				0.00	0	0
Total CLN652 SPOT										0.00	0	0
Total For CLN652										0.00	0	0
CLN653 On 18/02/2021 Spot Bond					0.00000	99.94357				0.00	0	0
Total CLN653 SPOT										0.00	0	0
Total For CLN653										0.00	0	0
CLN654 On 02/04/2026 Spot Bond					0.00000	101.17060				0.00	0	0
Total CLN654 SPOT										0.00	0	0
Total For CLN654										0.00	0	0
CLN655 On 22/03/2030 Spot Bond					0.00000	102.01691				0.00	0	0
Total CLN655 SPOT										0.00	0	0
Total For CLN655										0.00	0	0
CLN656 On 20/06/2025 Spot Bond					0.00000	101.76186				0.00	0	0
Total CLN656 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CLN656										0.00	0	0
CLN657 On 13/10/2026 Spot Bond					0.00000	100.97990				0.00	0	0
Total CLN657 SPOT										0.00	0	0
Total For CLN657										0.00	0	0
CLN658 On 20/06/2025 Spot Bond					0.00000	101.56511				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										0.00	0	0
CLN659 On 20/06/2023 Spot Bond					0.00000	101.17084				0.00	0	0
Total CLN659 SPOT										0.00	0	0
Total For CLN659										0.00	0	0
CLN660 On 20/12/2023 Spot Bond					0.00000	101.20080				0.00	0	0
Total CLN660 SPOT										0.00	0	0
Total For CLN660										0.00	0	0
CLN661 On 20/06/2023 Spot Bond					0.00000	101.17084				0.00	0	0
Total CLN661 SPOT										0.00	0	0
Total For CLN661										0.00	0	0
CLN662 On 20/12/2023 Spot Bond					0.00000	101.31397				0.00	0	0
Total CLN662 SPOT										0.00	0	0
Total For CLN662										0.00	0	0
CLN663 On 20/12/2024 Spot Bond					0.00000	67.23400				0.00	0	0
Total CLN663 SPOT										0.00	0	0
Total For CLN663										0.00	0	0
CLN664 On 20/12/2023 Spot Bond					0.00000	78.44800				0.00	0	0
Total CLN664 SPOT										0.00	0	0
Total For CLN664										0.00	0	0
CLN665 On 27/02/2023 Spot Bond					0.00000	100.54148				0.00	0	0
Total CLN665 SPOT										0.00	0	0
Total For CLN665										0.00	0	0
CLN666 On 02/04/2026 Spot Bond					0.00000	100.46189				0.00	0	0
Total CLN666 SPOT										0.00	0	0
Total For CLN666										0.00	0	0
CLN667 On 19/08/2025 Spot Bond					0.00000	99.88712				0.00	0	0
Total CLN667 SPOT										0.00	0	0
Total For CLN667										0.00	0	0
CLN668 On 02/05/2023 Spot Bond					0.00000	100.39350				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN668 SPOT										0.00	0	0
Total For CLN668										0.00	0	0
CLN668 On 18/09/2024 Spot Bond					0.00000	100.13770				0.00	0	0
Total CLN669 SPOT										0.00	0	0
Total For CLN669										0.00	0	0
CLN669 On 27/02/2023 Spot Bond					0.00000	100.14147				0.00	0	0
Total CLN670 SPOT										0.00	0	0
Total For CLN670										0.00	0	0
CLN670 On 19/08/2025 Spot Bond					0.00000	100.14084				0.00	0	0
Total CLN671 SPOT										0.00	0	0
Total For CLN671										0.00	0	0
CLN671 On 09/03/2022 Spot Bond					0.00000	100.11688				0.00	0	0
Total CLN672 SPOT										0.00	0	0
Total For CLN672										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.19500	100.15784	8.19500	100.13586				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	101.27414				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	99.93096				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.27000	115.83140	8.27000	115.80577				0.00	0	1,000,000,000
Total COJ05 SPOT										0.00	0	1,000,000,000
Total For COJ05										0.00	0	1,000,000,000
COJ07 On 23/03/2021 Spot Bond			6.25500	105.25075	6.25500	105.23313				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.59000	112.98469	9.59000	112.95577				0.00	0	350,000,000
Total COJ08 SPOT										0.00	0	350,000,000
Total For COJ08										0.00	0	350,000,000
COJG0 On 09/06/2024 Spot Bond			6.75000	116.41150	6.75000	116.39039				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
COT01 On 03/04/2023 Spot Bond			7.40500	105.38823	7.40500	105.36730				0.00	0	0
Total COT01 SPOT										0.00	0	0
Total For COT01										0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.45000	99.82680	10.45000	99.79902			4,180,000,000,000.00		400,000,000	100,000,000
Total COT02 SPOT									4,180,000,000,000.00		400,000,000	100,000,000
Total For COT02									4,180,000,000,000.00		400,000,000	100,000,000
COT03 On 05/06/2028 Spot Bond			10.54000	98.40678	10.54000	98.37918			0.00		0	0
Total COT03 SPOT									0.00		0	0
Total For COT03									0.00		0	0
CPV01 On 30/06/2029 Spot Bond			9.67000	9.67000	9.67000	109.25839			0.00		0	0
Total CPV01 SPOT									0.00		0	0
Total For CPV01									0.00		0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.44606			0.00		0	0
Total CS002 SPOT									0.00		0	0
Total For CS002									0.00		0	0
CS003 On 12/08/2021 Spot Bond					0.00000	99.61480			0.00		0	0
Total CS003 SPOT									0.00		0	0
Total For CS003									0.00		0	0
CSA04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total CSA04U SPOT									0.00		0	0
Total For CSA04U									0.00		0	0
CSA05U 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
CSD04U On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total CSD04U SPOT									0.00		0	0
Total For CSD04U									0.00		0	0
CSD05U 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	101.22251			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	101.36776			0.00		0	0
Total DENG87 SPOT									0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	102.22597				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	99.28898				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	101.59180				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	101.14980				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	101.12352				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	101.59181				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	100.25363				0.00	0	0
Total DENG98 SPOT										0.00	0	0
Total For DENG98										0.00	0	0
DENG9 On 31/01/2023 Spot Bond					0.00000	100.30056				0.00	0	0
Total DENG99 SPOT										0.00	0	0
Total For DENG99										0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG95U SPOT										0.00	0	0
Total For DNG95U										0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DNG96U SPOT										0.00	0	0
Total For DNG96U										0.00	0	0
DOL01 On 20/12/2021 Spot Bond					0.00000	102.44922				0.00	0	0
Total DOL012 SPOT										0.00	0	0
Total For DOL012										0.00	0	0
DSY01 On 21/11/2022 Spot Bond					0.00000	99.88917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	98.72621				0.00	0	190,000,000
Total DSY02 SPOT										0.00	0	190,000,000
Total For DSY02										0.00	0	190,000,000
DSY021 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DSY02U SPOT										0.00	0	0
Total For DSY02U										0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.34000	9.34000	9.34000	103.85705				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY031 On 21/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DSY03U SPOT										0.00	0	0
Total For DSY03U										0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	100.13764				0.00	0	0
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0
DSY051 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
DSY061 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DSY06U SPOT										0.00	0	0
Total For DSY06U										0.00	0	0
DV2021 On 18/06/2021 Spot Bond			6.50000	106.29330	6.50000	106.27473				0.00	0	200,000,000
Total DV2021 SPOT										0.00	0	200,000,000
Total For DV2021										0.00	0	200,000,000
DV23 On 27/02/2023 Spot Bond			6.82000	110.06794	6.82000	110.04766		914,100,968,000.00			134,032,400	6,792,009,700
Total DV23 SPOT								914,100,968,000.00			134,032,400	6,792,009,700
Total For DV23								914,100,968,000.00			134,032,400	6,792,009,700
DV23/ROn 27/02/2023 Spot Bond			100.00000	21.29858	100.00000	21.25118				0.00	0	0
DV23/ROn 27/02/2023 Spot Bond			100.00000	21.29858	100.00000	21.25118				0.00	0	0
Total DV23/R2023 SPOT										0.00	0	0
Total For DV23/R2023										0.00	0	0
DV24 On 18/02/2024 Spot Bond			6.44000	113.00090	6.44000	112.98122				0.00	0	0
Total DV24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DV24										0.00	0	0
DV24/ROn 18/02/2024 Spot Bond			9.69000	102.28743	9.69000	102.26084				0.00	0	0
DV24/ROn 18/02/2024 Spot Bond			9.69000	102.28743	9.69000	102.26084				0.00	0	0
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.73000	93.60105	11.73000	93.57175				0.00	0	500,000,000
Total DV29 SPOT										0.00	0	500,000,000
Total For DV29										0.00	0	500,000,000
DV29/ROn 18/02/2029 Spot Bond			10.10000	102.38299	10.10000	102.35528				0.00	0	0
DV29/ROn 18/02/2029 Spot Bond			10.10000	102.38299	10.10000	102.35528				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	101.35323				0.00	0	0
Total DVC031 SPOT										0.00	0	0
Total For DVC031										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	101.71919				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20 On 23/10/2020 Spot Bond					0.00000	100.44240				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.81157				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	100.53970				0.00	0	0
Total DVF22 SPOT										0.00	0	0
Total For DVF22										0.00	0	0
DVF22 On 29/08/2022 Spot Bond					0.00000	101.26267				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	100.66678				0.00	0	0
Total DVF22C SPOT										0.00	0	0
Total For DVF22C										0.00	0	0
DVF24 On 23/10/2024 Spot Bond					0.00000	98.85965				0.00	0	0
Total DVF24 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	101.31108				0.00	300,000,000	300,000,000
Total DVF25 SPOT										0.00	300,000,000	300,000,000
Total For DVF25										0.00	300,000,000	300,000,000
DVF26 On 02/04/2026 Spot Bond					0.00000	101.65975				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	99.30591				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30U 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
DVFB21 On 31/05/2021 Spot Bond					0.00000	101.66795				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB25 On 31/05/2024 Spot Bond					0.00000	101.76123				0.00	0	0
Total DVFB25 SPOT										0.00	0	0
Total For DVFB25										0.00	0	0
DVFB26 On 31/05/2026 Spot Bond					0.00000	102.29435				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
DVFB27 On 31/01/2023 Spot Bond					0.00000	100.23462				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB28 On 31/01/2025 Spot Bond					0.00000	100.24024				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB29 On 31/01/2027 Spot Bond					0.00000	100.24550				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	87.95429	100.00000	87.75619				0.00	0	0
Total E170/R207 SPOT										0.00	0	0
Total For E170/R207										0.00	0	0
E174 On 01/08/2020 Spot Bond			5.20000	105.57680	5.20000	105.56192				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			5.85000	112.67614	5.85000	112.65829				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			5.97500	108.08493	5.97500	108.06764				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			6.88000	111.84540	6.88000	111.82484				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0
ECN32 On 14/03/2032 Spot Bond			5.23500	100.40002	5.23500	100.35483				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EL001U SPOT										0.00	0	0
Total For EL001U										0.00	0	0
EL037 On 31/01/2037 Spot Bond			5.20000	87.50717	5.20000	87.46774				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	129.57430	2.25000	129.52622				0.00	0	0
Total EL037/I2038 SPOT										0.00	0	0
Total For EL037/I2038										0.00	0	0
EL28 On 02/05/2028 Spot Bond			5.05000	125.87650	5.05000	125.82048				0.00	0	0
Total EL28 SPOT										0.00	0	0
Total For EL28										0.00	0	0
EL29 On 19/11/2029 Spot Bond			4.88000	113.11527	4.88000	113.06526				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.79000	112.19211	4.79000	112.14279				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			4.89500	102.91622	4.89500	102.87074				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EL36 On 31/01/2036 Spot Bond			5.17000	89.46704	5.17000	89.42680				0.00	0	0
Total EL36 SPOT										0.00	0	0
Total For EL36										0.00	0	0
EL36/I2 On 31/01/2036 Spot Bond			2.25000	129.57430	2.25000	129.52622				0.00	0	0
Total EL36/I2038 SPOT										0.00	0	0
Total For EL36/I2038										0.00	0	0
ELN001 On 06/06/2024 Spot Bond					0.00000	129.55262				0.00	0	0
Total ELN001 SPOT										0.00	0	0
Total For ELN001										0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	127.49852				0.00	0	0
Total ELN002 SPOT										0.00	0	0
Total For ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	115.25860				0.00	0	0
Total ELN003 SPOT										0.00	0	0
Total For ELN003										0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	113.42950				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
ELN005 On 13/03/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total ELN005 SPOT										0.00	0	0
Total For ELN005										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			6.33000	103.94601	6.33000	103.92822				0.00	0	0
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			6.18000	105.46565	6.18000	105.44821				0.00	0	0
Total EMM02 SPOT										0.00	0	0
Total For EMM02										0.00	0	0
EMM03 On 04/05/2024 Spot Bond			9.79000	101.13232	9.79000	101.10605		4,895,000,000,000.00		500,000,000	500,000,000	
Total EMM03 SPOT								4,895,000,000,000.00		500,000,000	500,000,000	
Total For EMM03								4,895,000,000,000.00		500,000,000	500,000,000	
EMM04 On 16/05/2028 Spot Bond			11.43000	11.43000	11.43000	92.82641		5,715,000,000,000.00		500,000,000	500,000,000	
Total EMM04 SPOT								5,715,000,000,000.00		500,000,000	500,000,000	
Total For EMM04								5,715,000,000,000.00		500,000,000	500,000,000	
EMM05 On 17/04/2029 Spot Bond			11.75000	11.75000	11.75000	97.16541		5,875,000,000,000.00		500,000,000	1,166,666,600	
Total EMM05 SPOT								5,875,000,000,000.00		500,000,000	1,166,666,600	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EMM05										5,875,000,000,000.00	500,000,000	1,166,666,600
EMM06 On 23/06/2025 Spot Bond			9.69000	9.69000	9.69000	105.20885				0.00	0	0
Total EMM06 SPOT										0.00	0	0
Total For EMM06										0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.54000	9.54000	9.54000	106.35624				7,155,000,000,000.00	750,000,000	750,000,000
Total EMM07 SPOT										7,155,000,000,000.00	750,000,000	750,000,000
Total For EMM07										7,155,000,000,000.00	750,000,000	750,000,000
EMM07 On 17/07/2032 Spot Bond			11.85000	11.85000	11.85000	84.19206				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.32105				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01S On 23/04/2021 Spot Bond					0.00000	101.75445				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.75974				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03U On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/05/2022 Spot Bond					0.00000	100.19273				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	101.50843				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
ENX07 On 01/06/2021 Spot Bond					0.00000	100.84174				0.00	0	0
Total ENX07 SPOT										0.00	0	0
Total For ENX07										0.00	0	0
ENX08 On 01/06/2021 Spot Bond					0.00000	100.40835				0.00	0	0
Total ENX08 SPOT										0.00	0	0
Total For ENX08										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.74099				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011On 12/06/2020 Spot Bond					0.00000	101.65377				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012On 06/11/2020 Spot Bond					0.00000	100.40390				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014On 28/05/2021 Spot Bond					0.00000	102.19371				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015On 04/06/2023 Spot Bond					0.00000	101.77434				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016On 07/09/2021 Spot Bond					0.00000	101.57093				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017On 07/09/2023 Spot Bond					0.00000	101.59789				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018On 13/12/2025 Spot Bond					0.00000	101.55253				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019On 12/09/2022 Spot Bond					0.00000	101.54264				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF020On 07/11/2022 Spot Bond					0.00000	100.12044				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04UOn 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
EPF05UOn 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC4L On 07/11/2020 Spot Bond					0.00000	100.11096				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EPFC4L On 12/03/2021 Spot Bond					0.00000	101.63955				0.00	0	0
Total EPFC46 SPOT										0.00	0	0
Total For EPFC46										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.42068				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	101.70425				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00L On 03/06/2024 Spot Bond					0.00000	101.73364				0.00	0	0
Total EQT003 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For EQT003										0.00	0	0
EQT004 On 16/04/2025 Spot Bond					0.00000	100.49563				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT021 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT02U SPOT										0.00	0	0
Total For EQT02U										0.00	0	0
ERS3B1 On 17/05/2022 Spot Bond					0.00000	99.93559				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B7 On 17/08/2022 Spot Bond					0.00000	99.93824				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	99.93129				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	99.93770				0.00	0	0
Total ERS3C7 SPOT										0.00	0	0
Total For ERS3C7										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.07303				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	99.93825				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	99.93501				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	99.93914				0.00	0	0
Total ERSA26 SPOT										0.00	0	0
Total For ERSA26										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	99.94040				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA27 SPOT										0.00	0	0
Total For ERSA27										0.00	0	0
ES23 On 25/01/2023 Spot Bond			6.49000	111.58268	6.49000	111.56310				1,853,471,312,000.00	285,588,800	1,920,352,600
Total ES23 SPOT										1,853,471,312,000.00	285,588,800	1,920,352,600
Total For ES23										1,853,471,312,000.00	285,588,800	1,920,352,600
ES23/R On 25/01/2023 Spot Bond			10.00000	103.02038	10.00000	102.99277				0.00	0	0
Total ES23/R2023 SPOT										0.00	0	0
Total For ES23/R2023										0.00	0	0
ES26 On 02/04/2026 Spot Bond			8.83000	96.48460	8.83000	96.46183				67,769,315,786,000.00	7,674,894,200	9,975,622,200
Total ES26 SPOT										67,769,315,786,000.00	7,674,894,200	9,975,622,200
Total For ES26										67,769,315,786,000.00	7,674,894,200	9,975,622,200
ES26/R On 02/04/2026 Spot Bond			7.85000	100.90873	7.85000	100.88751				0.00	0	0
Total ES26/R186 SPOT										0.00	0	0
Total For ES26/R186										0.00	0	0
ES33 On 15/09/2033 Spot Bond			11.68000	73.30901	11.75000	72.91802				51,887,848,704,000.00	4,442,452,800	6,010,552,300
Total ES33 SPOT										51,887,848,704,000.00	4,442,452,800	6,010,552,300
Total For ES33										51,887,848,704,000.00	4,442,452,800	6,010,552,300
ES33/R On 15/09/2033 Spot Bond			7.50000	101.22794	7.50000	101.20769				0.00	0	0
Total ES33/R209 SPOT										0.00	0	0
Total For ES33/R209										0.00	0	0
ES42 On 25/04/2042 Spot Bond			12.12000	72.84243	12.12000	72.81902				30,321,816,000,000.00	2,501,800,000	6,741,443,500
Total ES42 SPOT										30,321,816,000,000.00	2,501,800,000	6,741,443,500
Total For ES42										30,321,816,000,000.00	2,501,800,000	6,741,443,500
ES42/R On 25/04/2042 Spot Bond			8.50000	100.45591	8.50000	100.43308				0.00	0	0
Total ES42/R214 SPOT										0.00	0	0
Total For ES42/R214										0.00	0	0
ESF01 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
ESF02 On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ESF02U SPOT										0.00	0	0
Total For ESF02U										0.00	0	0
ESFR0 On 20/04/2021 Spot Bond					0.00000	100.47193				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EXX04 On 13/06/2022 Spot Bond					0.00000	101.52746				0.00	0	0
Total EXX04 SPOT										0.00	0	0
Total For EXX04										0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	99.87307				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	101.27419				0.00	0	0
Total FBJ22Z SPOT										0.00	0	0
Total For FBJ22Z										0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	11.13015	100.00000	13.81198				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	18.02301	100.00000	22.41194				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.01606				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.02385				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	99.90361				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	99.98418				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	99.98344				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	100.27945				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.64536				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC35 On 11/02/2021 Spot Bond					0.00000	100.01017				0.00	0	0
Total FIFC35 SPOT										0.00	0	0
Total For FIFC35										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTI10 On 29/05/2020 Spot Bond					0.00000	103.58553				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.64954				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0
FRB14 On 02/06/2021 Spot Bond			6.32000	6.32000	6.32000	108.16270				0.00	0	0
Total FRB14 SPOT										0.00	0	0
Total For FRB14										0.00	0	0
FRB16 On 08/07/2020 Spot Bond					0.00000	101.39621				0.00	0	0
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	104.06230				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	103.08467				0.00	375,000,000	325,000,000
Total FRB18 SPOT										0.00	375,000,000	325,000,000
Total For FRB18										0.00	375,000,000	325,000,000
FRB19 On 14/04/2021 Spot Bond			7.47000	105.26674	7.47000	105.24565				0.00	0	0
Total FRB19 SPOT										0.00	0	0
Total For FRB19										0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.65796				0.00	0	0
Total FRB20 SPOT										0.00	0	0
Total For FRB20										0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	105.69829				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	102.42594				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRB23 On 20/09/2027 Spot Bond					0.00000	99.89244				0.00	0	5,500,000,000
Total FRB23 SPOT										0.00	0	5,500,000,000
Total For FRB23										0.00	0	5,500,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	97.81700				0.00	100,000,000	100,000,000
Total FRB24 SPOT										0.00	100,000,000	100,000,000
Total For FRB24										0.00	100,000,000	100,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	96.97525				0.00	0	0
Total FRB25 SPOT										0.00	0	0
Total For FRB25										0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	97.51540				0.00	0	0
Total FRB26 SPOT										0.00	0	0
Total For FRB26										0.00	0	0
FRB27 On 03/06/2026 Spot Bond			9.39000	108.18550	9.39000	108.15838				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			2.93000	164.39170	2.93000	164.32764				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.56000	3.56000	3.56000	302.81418				0.00	0	0
Total FRBI23 SPOT										0.00	0	0
Total For FRBI23										0.00	0	0
FRBI25 On 31/01/2025 Spot Bond			4.59000	4.59000	4.59000	132.37762				0.00	0	0
Total FRBI25 SPOT										0.00	0	0
Total For FRBI25										0.00	0	0
FRBI28 On 31/03/2028 Spot Bond			5.05000	171.48573	5.05000	171.40925				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			4.93000	4.93000	4.93000	92.61198				0.00	0	0
Total FRBI29 SPOT										0.00	0	0
Total For FRBI29										0.00	0	0
FRBI33 On 07/12/2033 Spot Bond			5.30500	5.30500	5.30500	197.24203				0.00	0	0
Total FRBI33 SPOT										0.00	0	0
Total For FRBI33										0.00	0	0
FRBI46 On 31/03/2046 Spot Bond			5.47000	82.70942	5.47000	82.67161				0.00	0	0
Total FRBI46 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.46000	84.26262	5.46000	84.22406				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			4.79000	4.79000	4.79000	97.42955				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			6.97000	6.97000	6.97000	74.01236				0.00	0	0
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			7.04000	7.04000	7.04000	73.20622				0.00	0	0
Total FRBZ03 SPOT										0.00	0	0
Total For FRBZ03										0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			5.44000	5.44000	5.44000	127.55312				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC18 On 06/08/2023 Spot Bond					0.00000	43.98782				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC19 On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				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	102.04678				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC209 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			3.64000	162.48404	3.64000	162.41762				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	102.00502				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			4.50000	160.21215	4.50000	160.14297				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	101.99197				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	95.42772				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	95.82667				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	96.67159				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC240 On 19/10/2020 Spot Bond					0.00000	101.13230				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC243 On 19/10/2020 Spot Bond					0.00000	101.11955				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC246 On 19/10/2020 Spot Bond					0.00000	100.86994				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	96.03467				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC250 On 19/10/2020 Spot Bond					0.00000	100.86673				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC251 On 13/02/2022 Spot Bond					0.00000	100.01995				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC252 On 14/03/2022 Spot Bond					0.00000	101.51997				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC255 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
FRC256 On 17/07/2027 Spot Bond					0.00000	102.45593				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC261 On 10/10/2020 Spot Bond					0.00000	100.76196				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	100.78613				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC264 On 13/07/2020 Spot Bond					0.00000	100.83837				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC265 On 20/06/2021 Spot Bond					0.00000	103.13713				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC267 On 06/08/2023 Spot Bond					0.00000	102.61877				0.00	0	0
Total FRC267 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC267										0.00	0	0
FRC27-On 30/01/2023 Spot Bond					0.00000	100.26701				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27-On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	102.73721				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27-On 02/05/2028 Spot Bond			9.80000	100.33855	9.80000	100.31247				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27-On 12/12/2020 Spot Bond					0.00000	101.54787				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27-On 12/12/2020 Spot Bond					0.00000	101.55130				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27-On 04/03/2021 Spot Bond					0.00000	101.67768				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27-On 21/11/2022 Spot Bond					0.00000	101.92880				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28-On 20/12/2023 Spot Bond					0.00000	101.35637				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28-On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.43169				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	100.74874				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	100.03110				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	101.31311				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.57627				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286 On 20/12/2022 Spot Bond					0.00000	101.23243				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289 On 20/06/2022 Spot Bond					0.00000	102.47331				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC290 On 26/01/2021 Spot Bond					0.00000	100.34715				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	101.27289				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC292 On 18/04/2021 Spot Bond					0.00000	100.40630				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond					0.00000	100.39979				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	99.99994				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	99.99994				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	99.97773				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	101.50549				0.00	0	100,000,000
Total FRC299 SPOT										0.00	0	100,000,000
Total For FRC299										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC30(On 25/04/2023 Spot Bond					0.00000	101.35564				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30(On 30/11/2020 Spot Bond					0.00000	102.93684				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30(On 11/11/2024 Spot Bond					0.00000	100.02452				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30(On 31/05/2024 Spot Bond					0.00000	102.10787				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30(On 28/12/2020 Spot Bond					0.00000	100.97127				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC30(On 06/11/2023 Spot Bond					0.00000	100.16772				0.00	400,000,000	200,000,000
Total FRC305 SPOT										0.00	400,000,000	200,000,000
Total For FRC305										0.00	400,000,000	200,000,000
FRC30(On 27/02/2023 Spot Bond					0.00000	101.75428				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC30(On 12/08/2020 Spot Bond					0.00000	100.02782				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC30(On 31/05/2024 Spot Bond					0.00000	102.31305				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC30(On 20/06/2024 Spot Bond					0.00000	101.21447				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC31(On 20/12/2024 Spot Bond					0.00000	101.33838				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC31(On 23/02/2021 Spot Bond					0.00000	101.14000				0.00	0	0
Total FRC311 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	98.96000				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	101.43093				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	107.50000				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	76.06645				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	101.58871				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	100.26983				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	92.13063				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318 On 20/12/2026 Spot Bond					0.00000	101.43081				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC320 On 24/10/2020 Spot Bond					0.00000	100.37579				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC321 On 20/12/2024 Spot Bond					0.00000	101.62166				0.00	0	200,000,000
Total FRC322 SPOT										0.00	0	200,000,000
Total For FRC322										0.00	0	200,000,000
FRC322 On 20/12/2024 Spot Bond					0.00000	101.45474				0.00	2,500,000	65,000,000

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 FRC323 SPOT										0.00	2,500,000	65,000,000
Total For FRC323										0.00	2,500,000	65,000,000
FRC323 On 20/06/2026 Spot Bond					0.00000	101.34869				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC324 On 02/04/2024 Spot Bond					0.00000	100.97741				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC325 On 20/12/2022 Spot Bond					0.00000	101.43097				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC326 On 30/09/2022 Spot Bond					0.00000	100.99598				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC327 On 27/12/2022 Spot Bond					0.00000	101.79799				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC328 On 06/11/2023 Spot Bond					0.00000	100.13684				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC329 On 15/10/2022 Spot Bond					0.00000	100.51060				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC330 On 02/02/2021 Spot Bond					0.00000	100.18480				0.00	0	0
Total FRC331 SPOT										0.00	0	0
Total For FRC331										0.00	0	0
FRC331 On 02/02/2021 Spot Bond					0.00000	100.18480				0.00	0	0
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC332 On 05/03/2021 Spot Bond					0.00000	101.56616				0.00	0	0
Total FRC334 SPOT										0.00	0	0
Total For FRC334										0.00	0	0
FRC334 On 31/05/2024 Spot Bond					0.00000	101.67608				0.00	0	0
Total FRC335 SPOT										0.00	0	0
Total For FRC335										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC336 On 13/09/2021 Spot Bond					0.00000	101.26492				0.00	0	0
Total FRC336 SPOT										0.00	0	0
Total For FRC336										0.00	0	0
FRC337 On 25/04/2023 Spot Bond					0.00000	100.36902				0.00	0	0
Total FRC337 SPOT										0.00	0	0
Total For FRC337										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.28000	4.28000	4.28000	160.72084				0.00	0	0
Total FRC66 SPOT										0.00	0	0
Total For FRC66										0.00	0	0
FRC69 On 31/01/2022 Spot Bond			4.22000	4.22000	4.22000	160.87893				0.00	0	0
Total FRC69 SPOT										0.00	0	0
Total For FRC69										0.00	0	0
FRC71 On 31/01/2022 Spot Bond			4.20000	4.20000	4.20000	160.93165				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD17U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD19U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24U On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD25U On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD25U SPOT										0.00	0	0
Total For FRD25U										0.00	0	0
FRD26U On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRD26U										0.00	0	0
FRD271 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
FRD281 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
FRD291 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
FRD301 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
FRD331 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
FRD351 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
FRD361 On 01/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD36U SPOT										0.00	0	0
Total For FRD36U										0.00	0	0
FRI33 On 28/02/2033 Spot Bond			5.60000	83.92407	5.60000	83.88555				0.00	0	0
Total FRI33 SPOT										0.00	0	0
Total For FRI33										0.00	0	0
FRI38 On 31/01/2038 Spot Bond			5.10000	99.89140	5.10000	99.84666				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.26518				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.20782				0.00	0	3,400,000,000
Total FRJ20 SPOT										0.00	0	3,400,000,000
Total For FRJ20										0.00	0	3,400,000,000
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.77845				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.19099				0.00	100,000,000	1,025,000,000
Total FRJ22 SPOT										0.00	100,000,000	1,025,000,000
Total For FRJ22										0.00	100,000,000	1,025,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	99.34375				0.00	0	0
Total FRJ23 SPOT										0.00	0	0
Total For FRJ23										0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	99.39878				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	102.49512				0.00	139,000,000,000	125,390,000,000
Total FRJ25 SPOT										0.00	139,000,000,000	125,390,000,000
Total For FRJ25										0.00	139,000,000,000	125,390,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	98.11308				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	102.47215				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	97.42431				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS100 On 15/01/2024 Spot Bond			4.64800	4.64800	4.64800	109.13718				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS101 On 31/01/2038 Spot Bond			5.02000	5.02000	5.02000	100.92356				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS103 On 23/01/2024 Spot Bond					0.00000	100.61398				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.34851				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS108 On 31/01/2038 Spot Bond			5.16000	99.09270	5.16000	99.04816				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS109 On 07/12/2033 Spot Bond			4.92500	205.13259	4.92500	205.04182				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			5.30000	97.25923	5.30000	97.21515				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			4.95500	4.95500	4.95500	204.41239				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.99000	130.13958	4.99000	130.08166				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	120.86236	3.70500	120.81276				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			5.30000	97.25923	5.30000	97.21515				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			5.07500	202.00851	5.07500	201.91830				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			5.12500	200.98016	5.12500	200.89017				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			4.52000	165.65350	4.52000	132.78418				0.00	0	0
Total FRS122 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS122										0.00	0	0
FRS122 On 07/12/2033 Spot Bond			5.15500	200.36628	5.15500	200.27639				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS123 On 31/01/2038 Spot Bond			5.30000	97.25923	5.30000	97.21515				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.45000	166.83065	5.45000	166.75448				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			6.05000	88.11685	6.05000	88.07515				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS127 On 31/03/2028 Spot Bond			5.34000	168.09621	5.34000	168.01996				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.40000	167.40456	5.40000	167.32833				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.66500	190.27647	5.66500	190.18852				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			5.98000	88.92392	5.98000	88.88201				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	97.21515				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			5.30000	97.25923	5.30000	97.21515				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS136 On 31/03/2028 Spot Bond			5.21000	169.60608	5.21000	169.52972				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS137 On 07/12/2033 Spot Bond			5.43500	194.74691	5.43500	194.65810				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.34000	168.09621	5.34000	168.01996				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.34000	168.09621	5.34000	168.01996				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.63000	164.78322	5.63000	164.70718				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			5.29000	128.44783	5.29000	128.38964				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.34000	163.28651	3.34000	163.22110				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.69000	164.10714	5.69000	164.03116				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.73000	163.65820	5.73000	163.58224				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			5.26000	128.61587	5.26000	128.55770				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			5.15000	170.30816	5.15000	170.23177				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			5.74000	5.74000	5.74000	163.47025				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	16.13681				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS155 On 06/06/2023 Spot Bond					0.00000	17.54680				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS151 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	19.78627				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS161 On 06/06/2025 Spot Bond					0.00000	22.26820				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS162 On 20/06/2022 Spot Bond					0.00000	15.00181				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS163 On 06/06/2023 Spot Bond					0.00000	16.27583				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS164 On 06/06/2024 Spot Bond					0.00000	18.31081				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS165 On 06/06/2025 Spot Bond					0.00000	20.48451				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	14.14416				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS168 On 01/08/2022 Spot Bond					0.00000	14.09818				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	12.81218				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS161 On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS16U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS16U										0.00	0	0
FRS17(On 01/08/2022 Spot Bond					0.00000	14.78582				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	100.49405				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	100.53574				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	16.89651				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	16.89650				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	19.10744				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	101.48113				0.00	100,000,000	25,000,000
Total FRS180 SPOT										0.00	100,000,000	25,000,000
Total For FRS180										0.00	100,000,000	25,000,000
FRS18(On 27/09/2025 Spot Bond					0.00000	101.20783				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	105.08322				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	109.99309				0.00	0	0

Contract 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	123.90133				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	142.24351				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	120.56970				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS188 On 19/06/2026 Spot Bond					0.00000	23.22864				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond					0.00000	44.54730				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	100.14803				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	121.42993				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond					0.00000	100.16622				0.00	100,000,000	25,000,000
Total FRS199 SPOT										0.00	100,000,000	25,000,000
Total For FRS199										0.00	100,000,000	25,000,000
FRS199 On 12/08/2025 Spot Bond					0.00000	100.03315				0.00	75,000,000	25,000,000
Total FRS200 SPOT										0.00	75,000,000	25,000,000
Total For FRS200										0.00	75,000,000	25,000,000
FRS200 On 06/08/2025 Spot Bond					0.00000	101.88071				0.00	100,000,000	25,000,000
Total FRS201 SPOT										0.00	100,000,000	25,000,000
Total For FRS201										0.00	100,000,000	25,000,000
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS204 On 11/09/2020 Spot Bond					0.00000	100.37551				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS205 On 15/03/2021 Spot Bond					0.00000	102.22575				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS206 On 14/10/2025 Spot Bond					0.00000	100.79913				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	105.56863				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS208 On 16/11/2020 Spot Bond					0.00000	119.28045				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS209 On 18/11/2024 Spot Bond					0.00000	99.93636				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS210 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS211 On 20/12/2020 Spot Bond					0.00000	198.80700				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS212 On 04/09/2020 Spot Bond					0.00000	111.65830				0.00	0	0
Total FRS212 SPOT										0.00	0	0
Total For FRS212										0.00	0	0
FRS213 On 03/09/2021 Spot Bond					0.00000	110.73973				0.00	0	0
Total FRS213 SPOT										0.00	0	0
Total For FRS213										0.00	0	0
FRS214 On 04/03/2021 Spot Bond					0.00000	100.90172				0.00	0	0
Total FRS214 SPOT										0.00	0	0
Total For FRS214										0.00	0	0
FRS215 On 20/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS215 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRS215										0.00	0	0
FRS215 On 20/02/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS216 SPOT										0.00	0	0
Total For FRS216										0.00	0	0
FRS216 On 30/04/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS217 SPOT										0.00	0	0
Total For FRS217										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.36000	3.36000	3.36000	304.74049				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.25000	305.92803	3.25000	305.80634				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			3.97000	3.97000	3.97000	298.91176				0.00	0	0
Total FRS43 SPOT										0.00	0	0
Total For FRS43										0.00	0	0
FRS46 On 31/01/2022 Spot Bond			3.13000	163.85135	3.13000	163.78664				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	100.29094				0.00	0	0
Total FRS49 SPOT										0.00	0	0
Total For FRS49										0.00	0	0
FRS51 On 31/01/2022 Spot Bond			2.83000	164.66274	2.83000	164.59903				0.00	0	0
Total FRS51 SPOT										0.00	0	0
Total For FRS51										0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	100.17896				0.00	0	0
Total FRS62 SPOT										0.00	0	0
Total For FRS62										0.00	0	0
FRS64 On 26/01/2042 Spot Bond			5.00000	92.81766	5.00000	92.77633				0.00	0	0
Total FRS64 SPOT										0.00	0	0
Total For FRS64										0.00	0	0
FRS81 On 30/10/2042 Spot Bond			4.44500	69.10721	4.44500	100.96510				0.00	0	0
Total FRS81 SPOT										0.00	0	0
Total For FRS81										0.00	0	0
FRS85 On 31/01/2025 Spot Bond			4.41000	4.41000	4.41000	133.42593				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			4.48000	4.48000	4.48000	133.01713				0.00	0	0
Total FRS87 SPOT										0.00	0	0
Total For FRS87										0.00	0	0
FRS90 On 07/12/2023 Spot Bond			4.16000	4.16000	4.16000	297.12427				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0
FRX20 On 01/10/2020 Spot Bond			5.24000	102.33293	5.24000	102.31854				0.00	0	0
Total FRX20 SPOT										0.00	0	0
Total For FRX20										0.00	0	0
FRX23 On 28/02/2023 Spot Bond			6.64000	6.64000	6.64000	104.36588				0.00	0	0
Total FRX23 SPOT										0.00	0	0
Total For FRX23										0.00	0	0
FRX24 On 10/12/2024 Spot Bond			7.63000	116.45142	7.63000	116.42760				0.00	0	0
Total FRX24 SPOT										0.00	0	0
Total For FRX24										0.00	0	0
FRX25 On 26/07/2025 Spot Bond			7.69000	111.61561	7.69000	111.59247				0.00	0	440,000,000
Total FRX25 SPOT										0.00	0	440,000,000
Total For FRX25										0.00	0	440,000,000
FRX26 On 01/10/2026 Spot Bond			8.11000	107.94313	8.11000	107.91968			8,110,000,000,000.00		1,000,000,000	500,000,000
Total FRX26 SPOT									8,110,000,000,000.00	1,000,000,000	500,000,000	
Total For FRX26									8,110,000,000,000.00	1,000,000,000	500,000,000	
FRX27 On 07/03/2027 Spot Bond			8.09000	112.72218	8.09000	112.69789				0.00	0	0
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX28 On 26/07/2028 Spot Bond			8.64000	111.59975	8.64000	111.57383				0.00	0	0
Total FRX28 SPOT										0.00	0	0
Total For FRX28										0.00	0	0
FRX30 On 31/01/2030 Spot Bond			9.53000	104.15858	9.53000	104.13194				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			10.24000	97.40155	10.24000	97.37483				0.00	0	1,100,000,000
Total FRX31 SPOT										0.00	0	1,100,000,000
Total For FRX31										0.00	0	1,100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRX32 On 31/03/2032 Spot Bond			10.00000	104.83794	10.00000	104.80998				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			11.62000	71.37638	11.62000	71.35435				0.00	0	0
Total FRX45 SPOT										0.00	0	0
Total For FRX45										0.00	0	0
FS3A5L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3A5U SPOT										0.00	0	0
Total For FS3A5U										0.00	0	0
FS3B1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3B1U SPOT										0.00	0	0
Total For FS3B1U										0.00	0	0
FS3C1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3C1U SPOT										0.00	0	0
Total For FS3C1U										0.00	0	0
FS3D1L On 20/08/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS3D1U SPOT										0.00	0	0
Total For FS3D1U										0.00	0	0
FS4A4L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A4U SPOT										0.00	0	0
Total For FS4A4U										0.00	0	0
FS4A5L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4A5U SPOT										0.00	0	0
Total For FS4A5U										0.00	0	0
FS4B1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4B1U SPOT										0.00	0	0
Total For FS4B1U										0.00	0	0
FS4C1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4C1U SPOT										0.00	0	0
Total For FS4C1U										0.00	0	0
FS4D1L On 20/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS4D1U SPOT										0.00	0	0
Total For FS4D1U										0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A3U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FS5A3U										0.00	0	0
FS5A4 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
FS5A5 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
FS5B1 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
FS5C1 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
FS5D1 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
FS5E1 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	101.22224				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	101.29721				0.00	0	0
Total FS6A3 SPOT										0.00	0	0
Total For FS6A3										0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.86243				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1 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
FS6D1 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
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	101.74063				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	101.80497				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	101.84402				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	101.85551				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	100.74515				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	102.35121				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	99.45130				0.00	0	0
Total GBL05 SPOT										0.00	0	0
Total For GBL05										0.00	0	0
GH2A1 On 25/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH2A1U SPOT										0.00	0	0
Total For GH2A1U										0.00	0	0
GH31U On 25/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH31U SPOT										0.00	0	0
Total For GH31U										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	103.82564				0.00	0	0
Total GH5A11 SPOT										0.00	0	0
Total For GH5A11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.72852				0.00	0	0
Total GH5A21 SPOT										0.00	0	0
Total For GH5A21										0.00	0	0
GH5A3 On 25/11/2026 Spot Bond					0.00000	103.71385				0.00	0	0
Total GH5A31 SPOT										0.00	0	0
Total For GH5A31										0.00	0	0
GH5B1 On 25/11/2026 Spot Bond					0.00000	103.85437				0.00	0	0
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	104.81976				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRB23U										0.00	0	0
GRB24 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ 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 ¹ On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRB34 ¹ On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB34U SPOT										0.00	0	0
Total For GRB34U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.53000	102.68579	4.53000	102.64143				0.00	0	0
Total GRL35 SPOT										0.00	0	0
Total For GRL35										0.00	0	0
GRT07 On 21/02/2024 Spot Bond					0.00000	101.73479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	100.62448				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.22193				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.41114				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.48679				0.00	0	0
Total GRT16 SPOT										0.00	0	0
Total For GRT16										0.00	0	0
GRT17 On 17/10/2023 Spot Bond			6.47000	111.90668	6.47000	111.88721				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	101.99202				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.02101				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.34000	102.50928	9.34000	102.48372				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.47964				0.00	0	0
Total GRT22 SPOT										0.00	0	0
Total For GRT22										0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.77277				0.00	0	0
Total GRT23 SPOT										0.00	0	0
Total For GRT23										0.00	0	0
GRT24 On 09/03/2023 Spot Bond					0.00000	102.08451				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT25 On 09/03/2025 Spot Bond					0.00000	101.98978				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	102.96722				0.00	0	0
Total GRT26G SPOT										0.00	0	0
Total For GRT26G										0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	101.14842				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	101.49291				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.52824				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	101.99092				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	101.72935				0.00	0	0
Total GRT31 SPOT										0.00	0	0
Total For GRT31										0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	99.02680				0.00	1,200,000,000	600,000,000
Total GRT32 SPOT										0.00	1,200,000,000	600,000,000
Total For GRT32										0.00	1,200,000,000	600,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	97.27531				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	97.75642				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	99.46765				0.00	0	0
Total GRT36 SPOT										0.00	0	0
Total For GRT36										0.00	0	0
GRT38 On 31/03/2026 Spot Bond					0.00000	101.00880				0.00	0	0
Total GRT38 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	100.24721				0.00	0	0
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	99.91095				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	100.10523				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	99.90499				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										0.00	0	0
GRT43 On 24/03/2025 Spot Bond					0.00000	101.11805				0.00	0	0
Total GRT43 SPOT										0.00	0	0
Total For GRT43										0.00	0	0
GRT44 On 24/03/2027 Spot Bond					0.00000	101.14579				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	101.73305				0.00	0	0
Total H10T1 SPOT										0.00	0	0
Total For H10T1										0.00	0	0
H10T2 On 30/09/2022 Spot Bond					0.00000	101.04110				0.00	0	0
Total H10T2 SPOT										0.00	0	0
Total For H10T2										0.00	0	0
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T4U SPOT										0.00	0	0
Total For H6T4U										0.00	0	0
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total H7T6U SPOT										0.00	0	0
Total For H7T6U										0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T2U SPOT										0.00	0	0
Total For H8T2U										0.00	0	0
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.62420				0.00	0	0
Total HC5T2 SPOT										0.00	0	0
Total For HC5T2										0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL02U SPOT										0.00	0	0
Total For HIL02U										0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HIL03U SPOT										0.00	0	0
Total For HIL03U										0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.78532				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	100.79428				0.00	0	0
Total HILB07 SPOT										0.00	0	0
Total For HILB07										0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	98.69853				0.00	0	0
Total HILB08 SPOT										0.00	0	0
Total For HILB08										0.00	0	0
HILB09 On 29/03/2025 Spot Bond					0.00000	99.10702				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.57771				0.00	0	0
Total HILB10 SPOT										0.00	0	0
Total For HILB10										0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	101.81935				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HILB12 On 15/03/2024 Spot Bond					0.00000	101.64153				0.00	0	0
Total HILB12 SPOT										0.00	0	0
Total For HILB12										0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C4U SPOT										0.00	0	0
Total For HM1C4U										0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total HM1C5U SPOT										0.00	0	0
Total For HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total HPF04/JIBAR SPOT										0.00	0	0
Total For HPF04/JIBAR										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	101.05291				0.00	0	0
Total HPF11 SPOT										0.00	0	0
Total For HPF11										0.00	0	0
HPF12 On 31/03/2024 Spot Bond					0.00000	101.01107				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	100.99919				0.00	0	0
Total HPF13 SPOT										0.00	0	0
Total For HPF13										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			4.19500	103.95502	4.19500	103.94318				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	86.60492	100.00000	86.40942				0.00	0	0
Total HWAY20/R207 SPOT										0.00	0	0
Total For HWAY20/R207										0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			3.87000	299.98216	3.87000	299.85786				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.06000	4.06000	4.06000	301.43227				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			4.93000	75.25970	4.93000	93.21443				0.00	0	0
Total HWAY33 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			11.75000	85.55890	11.75000	85.53207				102,225,000,000,000.00	8,700,000,000	4,350,000,000
Total HWAY34 SPOT										12,225,000,000,000.00	8,700,000,000	4,350,000,000
Total For HWAY34										12,225,000,000,000.00	8,700,000,000	4,350,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.68870	100.00000	11.66269				0.00	0	0
Total HWAY34/R208 SPOT										0.00	0	0
Total For HWAY34/R208										0.00	0	0
HWAY3 On 31/07/2035 Spot Bond			11.75000	85.10577	11.75000	85.07908				117,970,000,000,000.00	10,040,000,000	5,020,000,000
Total HWAY35 SPOT										17,970,000,000,000.00	10,040,000,000	5,020,000,000
Total For HWAY35										17,970,000,000,000.00	10,040,000,000	5,020,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.68820	100.00000	11.66219				0.00	0	0
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	100.74459				0.00	0	15,000,000,000
Total HWF11 SPOT										0.00	0	15,000,000,000
Total For HWF11										0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.40876				0.00	0	0
Total HWF12 SPOT										0.00	0	0
Total For HWF12										0.00	0	0
HWF13 On 28/11/2022 Spot Bond					0.00000	101.73975				0.00	0	0
Total HWF13 SPOT										0.00	0	0
Total For HWF13										0.00	0	0
HWY02 On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total HWY023/R197 SPOT										0.00	0	0
Total For HWY023/R197										0.00	0	0
I2025 On 31/01/2025 Spot Bond			3.89500	136.53498	3.84000	136.80890				411,507,881,500,000.00	362,389,700,000	221,997,502,800
Total I2025 SPOT										11,507,881,500,000.00	362,389,700,000	221,997,502,800
Total For I2025										11,507,881,500,000.00	362,389,700,000	221,997,502,800
I2029 On 31/03/2029 Spot Bond			4.06000	99.26612	4.06000	99.22449				620,497,108,000,000.00	152,831,800,000	159,788,660,300
Total I2029 SPOT										20,497,108,000,000.00	152,831,800,000	159,788,660,300
Total For I2029										20,497,108,000,000.00	152,831,800,000	159,788,660,300
I2033 On 28/02/2033 Spot Bond			4.10000	98.67749	4.10000	98.63610				328,461,771,110,000.00	80,112,627,100	69,908,139,300
Total I2033 SPOT										28,461,771,110,000.00	80,112,627,100	69,908,139,300
Total For I2033										28,461,771,110,000.00	80,112,627,100	69,908,139,300
I2038 On 31/01/2038 Spot Bond			4.47000	108.76870	4.40000	109.76582				512,357,329,310,000.00	338,334,973,000	216,930,590,000

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 I2038 SPOT										12,357,329,310,000.00	338,334,973,000	216,930,590,000
Total For I2038										12,357,329,310,000.00	338,334,973,000	216,930,590,000
I2046 On 31/03/2046 Spot Bond			4.47000	97.77451	4.47000	97.73243				615,814,914,000,000.00	137,766,200,000	244,736,993,200
Total I2046 SPOT										15,814,914,000,000.00	137,766,200,000	244,736,993,200
Total For I2046										15,814,914,000,000.00	137,766,200,000	244,736,993,200
I2050 On 31/12/2050 Spot Bond			4.52000	99.71566	4.46000	100.78953				444,994,000,000,000.00	98,450,000,000	369,490,985,355
Total I2050 SPOT										14,994,000,000,000.00	98,450,000,000	369,490,985,355
Total For I2050										14,994,000,000,000.00	98,450,000,000	369,490,985,355
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB105U SPOT										0.00	0	0
Total For IB105U										0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB139U SPOT										0.00	0	0
Total For IB139U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.80771				0.00	0	0
Total IBL100 SPOT										0.00	0	0
Total For IBL100										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL101 On 24/05/2022 Spot Bond			6.28500	6.28500	6.28500	109.51888				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	101.69941				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.64082				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.26102				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			3.82000	300.45636	3.82000	300.33227				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	101.52853				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	99.90646				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	99.89699				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	100.14245				0.00	0	0
Total IBL114 SPOT										0.00	0	0
Total For IBL114										0.00	0	0
IBL115 On 21/05/2023 Spot Bond					0.00000	99.89261				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	101.12477				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.32998				0.00	0	0
Total IBL118 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	99.93937				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.73754				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	100.12502				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	99.99989				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.75381				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	101.92280				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.57580				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	100.10727				0.00	0	0
Total IBL131 SPOT										0.00	0	0
Total For IBL131										0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	100.03179				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	101.46124				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	100.45293				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	99.87003				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	99.87766				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	100.42260				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	99.95817				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	99.99990				0.00	0	0
Total IBL140 SPOT										0.00	0	0
Total For IBL140										0.00	0	0
IBL141 On 20/08/2020 Spot Bond			7.61500	7.61500	7.61500	99.87573				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	99.91256				0.00	0	0
Total IBL142 SPOT										0.00	0	0
Total For IBL142										0.00	0	0
IBL143 On 11/03/2021 Spot Bond					0.00000	101.45688				0.00	0	0
Total IBL143 SPOT										0.00	0	0
Total For IBL143										0.00	0	0
IBL145 On 20/03/2026 Spot Bond					0.00000	101.46205				0.00	0	0
Total IBL145 SPOT										0.00	0	0
Total For IBL145										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			2.86000	2.86000	2.86000	164.51756				0.00	0	0
Total IBL36 SPOT										0.00	0	0
Total For IBL36										0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			6.10500	103.18654	6.10500	103.16950				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL60 On 17/02/2024 Spot Bond			6.93000	113.29537	6.93000	113.27416				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.52130				0.00	0	7,500,000,000
Total IBL65 SPOT										0.00	0	7,500,000,000
Total For IBL65										0.00	0	7,500,000,000
IBL67 On 31/01/2022 Spot Bond			2.98000	164.25639	2.98000	164.19217				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	100.11711				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	102.23291				0.00	1,000,000,000	500,000,000
Total IBL77 SPOT										0.00	1,000,000,000	500,000,000
Total For IBL77										0.00	1,000,000,000	500,000,000
IBL78 On 25/11/2022 Spot Bond			6.77000	112.20696	6.77000	112.18644				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	100.67894				0.00	0	0
Total IBL86 SPOT										0.00	0	0
Total For IBL86										0.00	0	0
IBL88 On 20/05/2021 Spot Bond			6.21000	103.83894	6.21000	103.82150				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	49.62194	100.00000	49.51152				0.00	0	0
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.97235				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.45798				0.00	0	0
Total IBL95 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.52288				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02U On 28/02/2028 Spot Bond			100.00000	11.14502	100.00000	11.12022				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			5.99000	101.50473	5.99000	101.48850				0.00	0	0
Total IDC03 SPOT										0.00	0	0
Total For IDC03										0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			8.54000	108.25999	8.54000	108.23512				0.00	0	882,995,400
Total IDC06 SPOT										0.00	0	882,995,400
Total For IDC06										0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	100.29562				0.00	0	0
Total IDC07 SPOT										0.00	0	0
Total For IDC07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			10.33000	105.86481	10.33000	105.99998				0.00	0	0
Total IDC08 SPOT										0.00	0	0
Total For IDC08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.70437				0.00	0	0
Total IDC10 SPOT										0.00	0	0
Total For IDC10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.14000	112.82245	9.14000	112.79491				0.00	0	0
Total IDC11 SPOT										0.00	0	0
Total For IDC11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.57022				0.00	0	0
Total IDC12 SPOT										0.00	0	0
Total For IDC12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.95774				0.00	0	0
Total IDC13 SPOT										0.00	0	0
Total For IDC13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.02940				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG14 On 12/11/2023 Spot Bond					0.00000	98.48015				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG15 On 12/11/2025 Spot Bond					0.00000	97.61348				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG16 On 08/02/2024 Spot Bond					0.00000	100.10365				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG17 On 12/03/2022 Spot Bond					0.00000	101.48264				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG18 On 12/03/2024 Spot Bond					0.00000	98.38081				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG19 On 18/12/2020 Spot Bond					0.00000	101.33409				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG20 On 18/12/2022 Spot Bond					0.00000	101.38049				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG21 On 18/12/2024 Spot Bond					0.00000	101.47428				0.00	0	500,000,000
Total IDCG22 SPOT										0.00	0	500,000,000
Total For IDCG22										0.00	0	500,000,000
IDCG22 On 29/01/2027 Spot Bond					0.00000	100.27947				0.00	0	0
Total IDCG23 SPOT										0.00	0	0
Total For IDCG23										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.46610				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP07 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCP2L On 05/04/2025 Spot Bond			100.00000	6.72662	100.00000	6.71173				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			8.04000	106.28885	8.04000	106.26597				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			6.02500	103.13823	6.02500	103.12151				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
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN418U SPOT										0.00	0	0
Total For IN418U										0.00	0	0
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
Total For IN425U										0.00	0	0
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN426U SPOT										0.00	0	0
Total For IN426U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659				0.00	0	0
Total ING196 SPOT										0.00	0	0
Total For ING196										0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ING362 On 24/02/2021 Spot Bond					0.00000	101.81314				0.00	0	0
Total ING362 SPOT										0.00	0	0
Total For ING362										0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	100.26291				0.00	0	0
Total ING375 SPOT										0.00	0	0
Total For ING375										0.00	0	0
ING383 On 30/06/2021 Spot Bond					0.00000	101.63388				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	89.91796				0.00	0	0
Total ING384 SPOT										0.00	0	0
Total For ING384										0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	100.39659				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	101.28602				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	101.01007				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			7.47000	107.02508	7.47000	107.00353				0.00	0	13,100,000
Total INLV04 SPOT										0.00	0	13,100,000
Total For INLV04										0.00	0	13,100,000
INLV05 On 22/03/2023 Spot Bond					0.00000	98.88210				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC30U On 30/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	400,000,000
Total IPC30U SPOT										0.00	0	400,000,000
Total For IPC30U										0.00	0	400,000,000
IPF01/J On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.71633				0.00	0	0
Total IPF13 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.55687				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.49331				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	101.13773				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	101.15186				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	101.16598				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	101.99952				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.48784				0.00	0	0
Total IPF22 SPOT										0.00	0	0
Total For IPF22										0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF23U SPOT										0.00	0	0
Total For IPF23U										0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	100.15883				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.51616				0.00	0	0
Total IPF25 SPOT										0.00	0	0
Total For IPF25										0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	100.01396				0.00	0	0
Total IPF26 SPOT										0.00	0	0
Total For IPF26										0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	100.01456				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	101.12556				0.00	0	50,000,000
Total IPF30 SPOT										0.00	0	50,000,000
Total For IPF30										0.00	0	50,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	99.26473				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	101.01995				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	101.55974				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										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/R On 31/01/2022 Spot Bond			2.75000	100.79098	2.75000	100.78341				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			7.30000	147.10278	7.30000	147.02842				0.00	0	0
Total IV019 SPOT										0.00	0	0
Total For IV019										0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	100.57466				0.00	0	0
Total IV033 SPOT										0.00	0	0
Total For IV033										0.00	0	0
IV034 On 11/02/2021 Spot Bond			7.47000	106.73566	7.47000	106.71416				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV035 On 07/04/2022 Spot Bond					0.00000	103.39270				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	103.26089				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.51401				0.00	0	0
Total IV038 SPOT										0.00	0	0
Total For IV038										0.00	0	0
IV039 On 31/01/2022 Spot Bond			5.08000	5.08000	5.08000	158.63251				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	102.98468				0.00	0	0
Total IV040 SPOT										0.00	0	0
Total For IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			8.29000	106.18807	8.29000	106.16464				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	103.43676				0.00	0	0
Total IV042 SPOT										0.00	0	0
Total For IV042										0.00	0	0
IV043 On 21/11/2021 Spot Bond			8.30500	8.30500	8.30500	105.63851				0.00	0	0
Total IV043 SPOT										0.00	0	0
Total For IV043										0.00	0	0
IV044 On 31/01/2022 Spot Bond					0.00000	100.34375				0.00	0	0
Total IV044 SPOT										0.00	0	0
Total For IV044										0.00	0	0
IV045 On 31/01/2022 Spot Bond			3.78000	162.11132	3.78000	162.04445				0.00	0	0
Total IV045 SPOT										0.00	0	0
Total For IV045										0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.23390				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	102.70155				0.00	0	0
Total IV050 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV168U SPOT										0.00	0	0
Total For IV168U										0.00	0	0
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV170U SPOT										0.00	0	0
Total For IV170U										0.00	0	0
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV171U SPOT										0.00	0	0
Total For IV171U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			6.00000	160.66441	6.00000	160.58869				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA995 On 14/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.95810				0.00	0	0
Total IVA995 SPOT										0.00	0	0
Total For IVA995										0.00	0	0
IVA996 On 20/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.87440				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA996 SPOT										0.00	0	0
Total For IVA996										0.00	0	0
IVA997 On 25/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.80477				0.00	0	0
Total IVA997 SPOT										0.00	0	0
Total For IVA997										0.00	0	0
IVA998 On 04/06/2020 Spot Bond			5.10000	5.10000	5.10000	99.66578				0.00	0	0
Total IVA998 SPOT										0.00	0	0
Total For IVA998										0.00	0	0
IVA999 On 11/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.56451				0.00	0	0
Total IVA999 SPOT										0.00	0	0
Total For IVA999										0.00	0	0
IVC005.On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total IVC005/JIBAR SPOT										0.00	0	0
Total For IVC005/JIBAR										0.00	0	0
IVC034 On 30/06/2021 Spot Bond					0.00000	101.05943				0.00	0	0
Total IVC034 SPOT										0.00	0	0
Total For IVC034										0.00	0	0
IVC040 On 24/07/2021 Spot Bond			11.47000	100.54455	11.47000	100.51374				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.13463				0.00	0	0
Total IVC063 SPOT										0.00	0	0
Total For IVC063										0.00	0	0
IVC094 On 06/12/2021 Spot Bond			6.78500	110.59141	6.78500	110.57125				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	101.11763				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	101.13591				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	101.12373				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC109 On 19/05/2021 Spot Bond					0.00000	100.83897				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			6.43500	103.10889	6.43500	103.09095				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	99.92266				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.55995				0.00	0	0
Total IVC114 SPOT										0.00	0	0
Total For IVC114										0.00	0	0
IVC116 On 16/08/2020 Spot Bond					0.00000	100.24857				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	95.88033				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.31692				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	100.77910				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	101.93183				0.00	0	0
Total IVC137 SPOT										0.00	0	0
Total For IVC137										0.00	0	0
IVC140 On 18/10/2021 Spot Bond					0.00000	98.46354				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.74349				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.63224				0.00	0	0
Total IVC145 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.67871				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	101.12366				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	102.45607				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	102.37242				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	101.79967				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	100.14559				0.00	0	0
Total IVC154 SPOT										0.00	0	0
Total For IVC154										0.00	0	0
IVC155 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.37932				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	101.07751				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC162 On 17/05/2020 Spot Bond					0.00000	99.93769				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	101.50915				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	101.12104				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	101.07340				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	101.87339				0.00	0	0
Total IVC169 SPOT										0.00	0	0
Total For IVC169										0.00	0	0
IVC68UOn 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80UOn 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
IVC84UOn 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
IVC85UOn 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
IVC91UOn 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
IVC95UOn 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
IVC96UOn 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
IVC99UOn 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVF80U On 17/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF80U SPOT										0.00	0	0
Total For IVF80U										0.00	0	0
IVF85U On 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF85U SPOT										0.00	0	0
Total For IVF85U										0.00	0	0
IVZ001 On 18/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.46670				0.00	0	0
Total IVZ001 SPOT										0.00	0	0
Total For IVZ001										0.00	0	0
IVZ002 On 09/07/2020 Spot Bond			5.15000	5.15000	5.15000	99.17441				0.00	0	0
Total IVZ002 SPOT										0.00	0	0
Total For IVZ002										0.00	0	0
IVZ003 On 06/08/2020 Spot Bond			5.20000	5.20000	5.20000	98.77572		21,840,000,000,000.00		4,200,000,000	2,100,000,000	
Total IVZ003 SPOT								21,840,000,000,000.00		4,200,000,000	2,100,000,000	
Total For IVZ003								21,840,000,000,000.00		4,200,000,000	2,100,000,000	
IVZ004 On 16/07/2020 Spot Bond			5.20000	5.20000	5.20000	99.06848				0.00	0	0
Total IVZ004 SPOT										0.00	0	0
Total For IVZ004										0.00	0	0
IVZ005 On 30/07/2020 Spot Bond			5.20000	5.20000	5.20000	98.87312				0.00	0	0
Total IVZ005 SPOT										0.00	0	0
Total For IVZ005										0.00	0	0
IVZ006 On 13/08/2020 Spot Bond			5.20000	5.20000	5.20000	98.67852				0.00	0	0
Total IVZ006 SPOT										0.00	0	0
Total For IVZ006										0.00	0	0
JAS03U On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JAS03U SPOT										0.00	0	0
Total For JAS03U										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	101.43850				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	101.11154				0.00	0	0
Total KAP006 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.77000	101.12449	9.77000	101.09813				0.00	0	0
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP009 On 24/05/2020 Spot Bond					0.00000	99.81469				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	101.58818				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	101.80550				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	96.65103				0.00	0	0
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	100.42416				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	96.75860				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	99.71625				0.00	0	0
Total KAP016 SPOT										0.00	0	0
Total For KAP016										0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	101.05519				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	100.73848				0.00	0	0
Total KSB009 SPOT										0.00	0	0
Total For KSB009										0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.13000	123.81112	9.13000	123.78110				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LB41U SPOT										0.00	0	0
Total For LB41U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	98.25430				0.00	1,300,000,000	650,000,000
Total LBK15 SPOT										0.00	1,300,000,000	650,000,000
Total For LBK15										0.00	1,300,000,000	650,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	103.85696				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			7.25000	109.98692	7.25000	109.96552				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	101.47409				0.00	200,000,000	200,000,000
Total LBK22 SPOT										0.00	200,000,000	200,000,000
Total For LBK22										0.00	200,000,000	200,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	98.65613				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			7.33000	111.94220	7.33000	111.92019			27,857,664,267,000.00		3,800,499,900	8,609,216,600
Total LBK24 SPOT									27,857,664,267,000.00		3,800,499,900	8,609,216,600
Total For LBK24									27,857,664,267,000.00		3,800,499,900	8,609,216,600
LBK26 On 23/03/2021 Spot Bond					0.00000	101.36677				0.00	0	0
Total LBK26 SPOT										0.00	0	0
Total For LBK26										0.00	0	0
LBK27 On 23/03/2023 Spot Bond					0.00000	99.09209				0.00	0	0
Total LBK27 SPOT										0.00	0	0
Total For LBK27										0.00	0	0
LBK28 On 15/05/2028 Spot Bond			11.66000	94.40185	11.66000	94.37246				0.00	0	0
Total LBK28 SPOT										0.00	0	0
Total For LBK28										0.00	0	0
LBK29 On 07/06/2023 Spot Bond			11.27000	100.29662	11.27000	100.26658			2,248,367,242,730.00		199,500,199	199,500,199
Total LBK29 SPOT									2,248,367,242,730.00		199,500,199	199,500,199
Total For LBK29									2,248,367,242,730.00		199,500,199	199,500,199
LBK30 On 20/09/2021 Spot Bond					0.00000	99.04056				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK31 On 20/09/2023 Spot Bond					0.00000	95.30298				0.00	2,499,999,900	2,499,999,900
Total LBK31 SPOT										0.00	2,499,999,900	2,499,999,900
Total For LBK31										0.00	2,499,999,900	2,499,999,900
LBK32 On 08/11/2023 Spot Bond					0.00000	100.10756				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	101.16090				0.00	7,844,100,000	21,500,000,000
Total LBK33 SPOT										0.00	7,844,100,000	21,500,000,000
Total For LBK33										0.00	7,844,100,000	21,500,000,000
LBK35 On 26/03/2024 Spot Bond					0.00000	94.18120				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	100.96946				0.00	0	0
Total LBK36 SPOT										0.00	0	0
Total For LBK36										0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	93.83127				0.00	0	0
Total LBK37 SPOT										0.00	0	0
Total For LBK37										0.00	0	0
LBK38 On 16/02/2023 Spot Bond					0.00000	89.88859				0.00	0	0
Total LBK38 SPOT										0.00	0	0
Total For LBK38										0.00	0	0
LBK39L On 23/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK39U SPOT										0.00	0	0
Total For LBK39U										0.00	0	0
LBK40L On 23/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LBK40U SPOT										0.00	0	0
Total For LBK40U										0.00	0	0
LGL04 On 14/08/2020 Spot Bond			5.92000	103.06137	5.92000	103.04490				0.00	0	0
Total LGL04 SPOT										0.00	0	0
Total For LGL04										0.00	0	0
LGL05 On 12/12/2021 Spot Bond					0.00000	103.43911				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			6.82000	108.46169	6.82000	108.44182				34,100,000,000,000.00	5,000,000,000	2,500,000,000
Total LGL06 SPOT										34,100,000,000,000.00	5,000,000,000	2,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For LGL06										14,100,000,000.00	5,000,000,000	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.82647				0.00	0	200,000,000
Total LGL07 SPOT										0.00	0	200,000,000
Total For LGL07										0.00	0	200,000,000
LGL08 On 28/02/2023 Spot Bond					0.00000	102.21591				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	101.76370				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	99.52337				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC15U On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC15U SPOT										0.00	0	0
Total For LHC15U										0.00	0	0
LHC16U On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC16U SPOT										0.00	0	0
Total For LHC16U										0.00	0	0
LHC17U On 15/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC17U SPOT										0.00	0	0
Total For LHC17U										0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	100.02697				0.00	0	0
Total LHL26 SPOT										0.00	0	0
Total For LHL26										0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	100.02262				0.00	0	0
Total LHL27 SPOT										0.00	0	0
Total For LHL27										0.00	0	0
LHL28 On 13/02/2022 Spot Bond					0.00000	100.02616				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	101.98444				0.00	0	0
Total LHL29 SPOT										0.00	0	0
Total For LHL29										0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	100.33671				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	102.32517				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	102.36841				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	99.90769				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	99.90442				0.00	0	0
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	99.90198				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 14/05/2020 Spot Bond					0.00000	99.54052				0.00	0	0
Total MAQ186 SPOT										0.00	0	0
Total For MAQ186										0.00	0	0
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC28U SPOT										0.00	0	0
Total For MBC28U										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.82145				0.00	0	0
Total MBF057 SPOT										0.00	0	0
Total For MBF057										0.00	0	0
MBF05 On 21/05/2021 Spot Bond					0.00000	99.58412				0.00	0	0
Total MBF059 SPOT										0.00	0	0
Total For MBF059										0.00	0	0
MBF06 On 17/08/2021 Spot Bond					0.00000	99.53150				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06 On 07/06/2020 Spot Bond					0.00000	101.45405				0.00	0	0
Total MBF062 SPOT										0.00	0	0
Total For MBF062										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBF06:On 07/06/2022 Spot Bond					0.00000	101.57264				0.00	0	0
Total MBF063 SPOT										0.00	0	0
Total For MBF063										0.00	0	0
MBF06:On 30/09/2020 Spot Bond					0.00000	100.96889				0.00	0	0
Total MBF064 SPOT										0.00	0	0
Total For MBF064										0.00	0	0
MBF06:On 30/09/2022 Spot Bond					0.00000	100.48329				0.00	1,000,000,000	20,500,000,000
Total MBF065 SPOT										0.00	1,000,000,000	20,500,000,000
Total For MBF065										0.00	1,000,000,000	20,500,000,000
MBP03:On 26/05/2020 Spot Bond					0.00000	101.72736				0.00	0	0
Total MBP037 SPOT										0.00	0	0
Total For MBP037										0.00	0	0
MBP03:On 02/11/2022 Spot Bond					0.00000	100.16646				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03:On 23/02/2021 Spot Bond					0.00000	100.04386				0.00	0	0
Total MBP039 SPOT										0.00	0	0
Total For MBP039										0.00	0	0
MBP04:On 23/02/2023 Spot Bond					0.00000	99.83394				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04:On 13/04/2021 Spot Bond					0.00000	100.73185				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04:On 26/04/2021 Spot Bond					0.00000	100.26588				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04:On 27/07/2023 Spot Bond					0.00000	100.26847				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04:On 27/09/2021 Spot Bond					0.00000	101.03246				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04:On 27/09/2023 Spot Bond					0.00000	101.04549				0.00	0	0
Total MBP045 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBP045										0.00	0	0
MBP04i On 26/02/2022 Spot Bond					0.00000	101.27004				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04 On 26/02/2024 Spot Bond					0.00000	101.71660				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04i On 27/03/2022 Spot Bond					0.00000	101.03248				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04i On 27/03/2024 Spot Bond					0.00000	101.04551				0.00	0	0
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05i On 23/08/2022 Spot Bond					0.00000	99.84083				0.00	0	0
Total MBP050 SPOT										0.00	0	0
Total For MBP050										0.00	0	0
MBP05 On 12/03/2023 Spot Bond					0.00000	101.46179				0.00	0	0
Total MBP051 SPOT										0.00	0	0
Total For MBP051										0.00	0	0
MIL03 On 28/08/2023 Spot Bond					0.00000	119.77740				0.00	0	0
Total MIL03 SPOT										0.00	0	0
Total For MIL03										0.00	0	0
MMIG0i On 17/03/2021 Spot Bond			6.82000	104.20062	6.82000	104.18163				0.00	0	250,000,000
Total MMIG02 SPOT										0.00	0	250,000,000
Total For MMIG02										0.00	0	250,000,000
MMIG0i On 01/06/2020 Spot Bond					0.00000	101.91823				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0i On 12/08/2025 Spot Bond			10.60000	10.60000	10.60000	105.58259				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0i On 12/08/2022 Spot Bond			6.87000	110.92198	6.87000	110.90140		14,427,000,000,000.00		2,100,000,000	1,050,000,000	
Total MMIG05 SPOT								14,427,000,000,000.00		2,100,000,000	1,050,000,000	
Total For MMIG05								14,427,000,000,000.00		2,100,000,000	1,050,000,000	
MMIG0i On 19/10/2028 Spot Bond					0.00000	99.70400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	98.19323				0.00	0	500,000,000
Total MMIG07 SPOT										0.00	0	500,000,000
Total For MMIG07										0.00	0	500,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	99.14107				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			8.67000	107.02992	8.67000	107.00511				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	119.90582				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.91683				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	102.16227				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	101.04678				0.00	0	0
Total MTN08 SPOT										0.00	0	0
Total For MTN08										0.00	0	0
MTN09 On 11/10/2022 Spot Bond					0.00000	100.68707				0.00	300,000,000	300,000,000
Total MTN09 SPOT										0.00	300,000,000	300,000,000
Total For MTN09										0.00	300,000,000	300,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	100.62973				0.00	0	0
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	102.17761				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	102.33678				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN13 On 04/06/2025 Spot Bond					0.00000	100.80808				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	100.01235				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	100.01393				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	100.76405				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	101.80691				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	100.17377				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	101.61592				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	101.40919				0.00	0	0
Total MTN20 SPOT										0.00	0	0
Total For MTN20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	101.49003				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MTNC2 On 11/05/2021 Spot Bond					0.00000	100.06368				0.00	0	0
Total MTNC22 SPOT										0.00	0	0
Total For MTNC22										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 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
MWAR0 On 22/02/2021 Spot Bond					0.00000	99.86463				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR0 On 22/11/2021 Spot Bond					0.00000	99.86684				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR0 On 22/11/2022 Spot Bond					0.00000	99.86684				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.24227				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.27341				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.26666				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.52021				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	102.58279				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	101.15173				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	101.37121				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	101.55760				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	101.72886				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			6.76000	103.32232	6.76000	103.30345			6,760,000,000,000.00	1,000,000,000	1,000,000,000	
Total NAM01 SPOT									6,760,000,000,000.00	1,000,000,000	1,000,000,000	
Total For NAM01									6,760,000,000,000.00	1,000,000,000	1,000,000,000	
NAM02 On 29/06/2020 Spot Bond			5.57000	104.08275	5.57000	104.06698			0.00	0	0	
Total NAM02 SPOT									0.00	0	0	
Total For NAM02									0.00	0	0	
NAM03 On 01/08/2023 Spot Bond			6.87000	111.91555	6.87000	111.89478			0.00	0	0	
Total NAM03 SPOT									0.00	0	0	
Total For NAM03									0.00	0	0	
NAM04 On 01/08/2026 Spot Bond			9.57000	107.30063	9.57000	107.27308			0.00	0	0	
Total NAM04 SPOT									0.00	0	0	
Total For NAM04									0.00	0	0	
NBG01 On 29/04/2022 Spot Bond					0.00000	99.69570			0.00	0	0	
Total NBG01G SPOT									0.00	0	0	
Total For NBG01G									0.00	0	0	
NBG02 On 30/04/2024 Spot Bond					0.00000	100.41278			0.00	0	0	
Total NBG02G SPOT									0.00	0	0	
Total For NBG02G									0.00	0	0	
NBG03 On 30/04/2026 Spot Bond					0.00000	100.24102			0.00	0	0	
Total NBG03G SPOT									0.00	0	0	
Total For NBG03G									0.00	0	0	
NBG04 On 25/10/2022 Spot Bond					0.00000	100.26503			0.00	0	750,000,000	
Total NBG04G SPOT									0.00	0	750,000,000	
Total For NBG04G									0.00	0	750,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBG05/On 25/10/2024 Spot Bond					0.00000	100.27064			0.00	0	0
Total NBG05G SPOT									0.00	0	0
Total For NBG05G									0.00	0	0
NBK11/On 28/11/2020 Spot Bond			5.98500	105.66208	5.98500	105.64497			0.00	0	200,000,000
Total NBK11A SPOT									0.00	0	200,000,000
Total For NBK11A									0.00	0	200,000,000
NBK12/On 19/03/2021 Spot Bond			5.10000	104.93705	5.10000	104.92269		5,100,000,000,000.00	1,000,000,000	2,000,000,000	
Total NBK12A SPOT								5,100,000,000,000.00	1,000,000,000	2,000,000,000	
Total For NBK12A								5,100,000,000,000.00	1,000,000,000	2,000,000,000	
NBK12/On 19/03/2021 Spot Bond			9.38000	101.42997	9.38000	101.40470			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13/On 19/03/2024 Spot Bond			6.67000	111.71958	6.67000	111.69966			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			5.48500	107.64452	5.48500	107.62861			0.00	0	0
Total NBK14A SPOT									0.00	0	0
Total For NBK14A									0.00	0	0
NBK15/On 11/02/2022 Spot Bond			5.73500	107.25058	5.73500	107.23391			0.00	0	0
Total NBK15A SPOT									0.00	0	0
Total For NBK15A									0.00	0	0
NBK16/On 12/02/2025 Spot Bond			7.97000	108.10312	7.97000	108.07991			0.00	0	0
Total NBK16A SPOT									0.00	0	0
Total For NBK16A									0.00	0	0
NBK17/On 22/04/2026 Spot Bond			8.17000	108.85808	8.17000	108.83427		19,934,800,000,000.00	2,440,000,000	1,220,000,000	
Total NBK17A SPOT								19,934,800,000,000.00	2,440,000,000	1,220,000,000	
Total For NBK17A								19,934,800,000,000.00	2,440,000,000	1,220,000,000	
NBK18/On 01/06/2020 Spot Bond			6.00000	104.33843	6.00000	104.32133			0.00	0	0
Total NBK18A SPOT									0.00	0	0
Total For NBK18A									0.00	0	0
NBK19/On 01/06/2022 Spot Bond			6.26500	110.75498	6.26500	110.73631			0.00	0	0
Total NBK19A SPOT									0.00	0	0
Total For NBK19A									0.00	0	0
NBK20/On 01/06/2026 Spot Bond			8.17000	114.97772	8.17000	114.95257			0.00	0	0
Total NBK20A SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK20A										0.00	0	0
NBK20f On 25/06/2021 Spot Bond					0.00000	101.43007				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21f On 21/07/2027 Spot Bond			9.10000	111.27246	9.10000	111.24525				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22f On 19/11/2022 Spot Bond			6.25000	108.64260	6.25000	108.62424				0.00	0	0
Total NBK22A SPOT										0.00	0	0
Total For NBK22A										0.00	0	0
NBK23f On 19/11/2025 Spot Bond			8.86000	107.70905	8.86000	107.68340				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK24f On 19/11/2027 Spot Bond			8.84000	111.20604	8.84000	111.17962		17,680,000,000,000.00		2,000,000,000	1,000,000,000	
Total NBK24A SPOT								17,680,000,000,000.00		2,000,000,000	1,000,000,000	
Total For NBK24A								17,680,000,000,000.00		2,000,000,000	1,000,000,000	
NBK24f On 11/02/2022 Spot Bond					0.00000	100.01259				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25f On 17/02/2023 Spot Bond			6.57000	6.57000	6.57000	112.70221				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25f On 12/02/2025 Spot Bond					0.00000	99.56021				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26f On 10/05/2023 Spot Bond			100.00000	18.72674	100.00000	18.68551				0.00	0	1,100,000,000
Total NBK26A SPOT										0.00	0	1,100,000,000
Total For NBK26A										0.00	0	1,100,000,000
NBK26f On 22/04/2026 Spot Bond					0.00000	101.62478				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27f On 10/05/2026 Spot Bond			9.15000	109.21226	9.15000	109.18571				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28f On 02/08/2023 Spot Bond			6.21000	113.74221	6.21000	113.72310				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28f On 19/11/2020 Spot Bond					0.00000	100.27733				0.00	0	680,000,000
Total NBK28B SPOT										0.00	0	680,000,000
Total For NBK28B										0.00	0	680,000,000
NBK29/ On 31/07/2026 Spot Bond			8.97000	110.16770	8.97000	110.14114				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			6.20500	113.47227	6.20500	113.45322				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0
NBK30f On 18/02/2021 Spot Bond					0.00000	100.22580				0.00	160,000,000	40,000,000
Total NBK30B SPOT										0.00	160,000,000	40,000,000
Total For NBK30B										0.00	160,000,000	40,000,000
NBK31/ On 09/11/2023 Spot Bond			6.52000	109.02919	6.52000	109.01018				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31f On 17/02/2023 Spot Bond					0.00000	100.31176				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34f On 10/05/2021 Spot Bond					0.00000	100.49334				0.00	300,000,000	155,000,000
Total NBK34B SPOT										0.00	300,000,000	155,000,000
Total For NBK34B										0.00	300,000,000	155,000,000
NBK35f On 10/05/2023 Spot Bond					0.00000	100.01646				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36f On 10/05/2026 Spot Bond					0.00000	101.71645				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38f On 02/08/2021 Spot Bond					0.00000	100.41234				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.36500	10.36500	10.36500	64.43640				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK40fOn 31/07/2026 Spot Bond					0.00000	103.81398				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42fOn 21/02/2022 Spot Bond					0.00000	102.62541				0.00	100,000,000	25,000,000
Total NBK42B SPOT										0.00	100,000,000	25,000,000
Total For NBK42B										0.00	100,000,000	25,000,000
NBK43fOn 20/02/2024 Spot Bond					0.00000	102.62849				0.00	0	9,375,000,000
Total NBK43B SPOT										0.00	0	9,375,000,000
Total For NBK43B										0.00	0	9,375,000,000
NBK44fOn 15/02/2021 Spot Bond					0.00000	100.17033				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45fOn 15/02/2023 Spot Bond					0.00000	100.74905				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46fOn 15/08/2025 Spot Bond					0.00000	101.09445				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47fOn 15/02/2028 Spot Bond					0.00000	100.27491				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48fOn 09/11/2021 Spot Bond					0.00000	100.10893				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49fOn 09/11/2023 Spot Bond					0.00000	98.60889				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50fOn 09/11/2025 Spot Bond					0.00000	98.82741				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51fOn 21/02/2022 Spot Bond					0.00000	101.93825				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52fOn 21/02/2024 Spot Bond					0.00000	100.66767				0.00	0	0
Total NBK52B SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK52B										0.00	0	0
NBK53f On 21/02/2026 Spot Bond					0.00000	101.53367				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54f On 21/02/2029 Spot Bond					0.00000	101.91059				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK55 On 01/08/2022 Spot Bond					0.00000	100.16112				0.00	0	0
Total NBK55 SPOT										0.00	0	0
Total For NBK55										0.00	0	0
NBK56 On 01/08/2024 Spot Bond					0.00000	100.16488				0.00	0	0
Total NBK56 SPOT										0.00	0	0
Total For NBK56										0.00	0	0
NBK57 On 01/08/2026 Spot Bond					0.00000	99.32309				0.00	0	0
Total NBK57 SPOT										0.00	0	0
Total For NBK57										0.00	0	0
NBK58 On 01/08/2029 Spot Bond					0.00000	99.40385				0.00	0	0
Total NBK58 SPOT										0.00	0	0
Total For NBK58										0.00	0	0
NBK59 On 24/02/2023 Spot Bond					0.00000	100.43422				0.00	0	940,000,000
Total NBK59 SPOT										0.00	0	940,000,000
Total For NBK59										0.00	0	940,000,000
NBK60 On 24/02/2025 Spot Bond					0.00000	101.00314				0.00	0	0
Total NBK60 SPOT										0.00	0	0
Total For NBK60										0.00	0	0
NBK61 On 24/02/2027 Spot Bond					0.00000	100.68159				0.00	0	0
Total NBK61 SPOT										0.00	0	0
Total For NBK61										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.25187				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN8:On 20/03/2024 Spot Bond			9.53500	105.14991	9.53500	105.12330				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond					0.00000	101.24441				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond			9.57000	104.47475	9.57000	104.44822				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8:On 20/03/2024 Spot Bond					0.00000	101.25187				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9:On 20/09/2024 Spot Bond					0.00000	101.26370				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9:On 20/09/2024 Spot Bond					0.00000	101.27863				0.00	0	0
Total NCLN91 SPOT										0.00	0	0
Total For NCLN91										0.00	0	0
NCLN9:On 20/09/2020 Spot Bond					0.00000	101.23678				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0:On 18/02/2021 Spot Bond					0.00000	99.94085				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01:On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02:On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03:On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04:On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NED04U										0.00	0	0
NED051On 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
NED061On 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
NED071On 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
NED081On 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
NED091On 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
NED101On 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
NED111On 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
NED121On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	101.53008				0.00	180,000,000	45,000,000
Total NED19 SPOT										0.00	180,000,000	45,000,000
Total For NED19										0.00	180,000,000	45,000,000
NED20 On 01/07/2020 Spot Bond			5.77000	104.86586	5.77000	104.84941			34,966,200,000,000.00	6,060,000,000	3,030,000,000	
Total NED20 SPOT									14,966,200,000,000.00	6,060,000,000	3,030,000,000	
Total For NED20									14,966,200,000,000.00	6,060,000,000	3,030,000,000	
NEDT1,On 21/05/2021 Spot Bond					0.00000	106.29588				0.00	0	50,000,000
Total NEDT1A SPOT										0.00	0	50,000,000
Total For NEDT1A										0.00	0	50,000,000
NEDT11On 26/11/2021 Spot Bond					0.00000	106.17330				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET53 On 17/04/2021 Spot Bond					0.00000	100.71425				0.00	0	0
Total NET53 SPOT										0.00	0	0
Total For NET53										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	102.76267				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	101.68975				0.00	0	0
Total NGL02 SPOT										0.00	0	0
Total For NGL02										0.00	0	0
NGL03 On 26/05/2022 Spot Bond					0.00000	102.27060				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	100.26773				0.00	0	2,000,000,000
Total NGL04 SPOT										0.00	0	2,000,000,000
Total For NGL04										0.00	0	2,000,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	97.74724				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	102.99648				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	100.93272				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1 On 01/07/2022 Spot Bond					0.00000	107.58196				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1 On 20/10/2023 Spot Bond					0.00000	98.14133				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10 On 25/03/2024 Spot Bond					0.00000	97.23934				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0

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 15/01/2025 Spot Bond					0.00000	97.05723				0.00	0	14,500,000
Total NGT104 SPOT										0.00	0	14,500,000
Total For NGT104										0.00	0	14,500,000
NGT10-On 22/05/2025 Spot Bond					0.00000	98.50953				0.00	0	0
Total NGT105 SPOT										0.00	0	0
Total For NGT105										0.00	0	0
NHM00-On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total NHM001/JIBAR SPOT										0.00	0	0
Total For NHM001/JIBAR										0.00	0	0
NHM00-On 12/05/2021 Spot Bond			13.50000	100.10656	13.50000	100.07102				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	99.95549				0.00	0	0
Total NHM006 SPOT										0.00	0	0
Total For NHM006										0.00	0	0
NHM00-On 16/04/2022 Spot Bond					0.00000	100.65435				0.00	0	0
Total NHM007 SPOT										0.00	0	0
Total For NHM007										0.00	0	0
NHM00-On 26/04/2022 Spot Bond					0.00000	100.37966				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01-On 24/05/2020 Spot Bond					0.00000	99.80137				0.00	0	0
Total NHM010 SPOT										0.00	0	0
Total For NHM010										0.00	0	0
NHM01-On 24/05/2022 Spot Bond					0.00000	99.76164				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01-On 13/06/2022 Spot Bond					0.00000	101.88115				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01-On 09/09/2020 Spot Bond					0.00000	101.71443				0.00	49,570,000,000	49,490,000,000
Total NHM013 SPOT										0.00	49,570,000,000	49,490,000,000
Total For NHM013										0.00	49,570,000,000	49,490,000,000
NHM01-On 20/11/2021 Spot Bond					0.00000	99.89050				0.00	0	0
Total NHM014 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NHM014										0.00	0	0
NHM01 On 13/12/2024 Spot Bond					0.00000	101.80525				0.00	0	0
Total NHM015 SPOT										0.00	0	0
Total For NHM015										0.00	0	0
NHM01 On 11/05/2025 Spot Bond					0.00000	100.07333				0.00	0	0
Total NHM016 SPOT										0.00	0	0
Total For NHM016										0.00	0	0
NHM01 On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			120,000,000,000,000.00		1,200,000,000	50,530,000,000
Total NHM017 SPOT									20,000,000,000,000.00		1,200,000,000	50,530,000,000
Total For NHM017									20,000,000,000,000.00		1,200,000,000	50,530,000,000
NI202 On 07/12/2033 Spot Bond			5.12500	5.12500	5.12500	200.89017			0.00		0	0
Total NI202 SPOT									0.00		0	0
Total For NI202									0.00		0	0
NI210 On 31/03/2028 Spot Bond			4.71000	4.71000	4.71000	175.48291			0.00		0	0
Total NI210 SPOT									0.00		0	0
Total For NI210									0.00		0	0
NI25 On 31/01/2025 Spot Bond			4.59500	4.59500	4.59500	132.34864			0.00		0	0
Total NI25 SPOT									0.00		0	0
Total For NI25									0.00		0	0
NI29 On 31/03/2029 Spot Bond			4.90000	4.90000	4.90000	92.83157			0.00		0	0
Total NI29 SPOT									0.00		0	0
Total For NI29									0.00		0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00		0	0
Total NI33 SPOT									0.00		0	0
Total For NI33									0.00		0	0
NI38 On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	97.21515			0.00		0	0
Total NI38 SPOT									0.00		0	0
Total For NI38									0.00		0	0
NILB11 On 31/01/2025 Spot Bond			4.70000	4.70000	4.70000	131.74164			0.00		0	0
Total NILB11 SPOT									0.00		0	0
Total For NILB11									0.00		0	0
NILB12 On 07/12/2033 Spot Bond			3.45000	3.45000	3.45000	3.45000			0.00		0	0
Total NILB12 SPOT									0.00		0	0
Total For NILB12									0.00		0	0
NILB13 On 31/01/2025 Spot Bond			5.09000	5.09000	5.09000	129.51483			0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.85000	4.85000	4.85000	173.79226				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0
NILB15 On 31/03/2028 Spot Bond			5.56000	165.57600	5.56000	165.49991				0.00	0	0
Total NILB15 SPOT										0.00	0	0
Total For NILB15										0.00	0	0
NILB17 On 31/01/2038 Spot Bond			5.26500	97.71368	5.26500	97.66948				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			5.31500	103.61880	5.31500	103.60386				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN010 On 01/10/2020 Spot Bond					0.00000	100.91622				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000
Total For NN010										0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	101.06560				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	100.83478				0.00	0	0
Total NN013 SPOT										0.00	0	0
Total For NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	100.98363				0.00	0	0
Total NN014 SPOT										0.00	0	0
Total For NN014										0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	101.04462				0.00	0	0
Total NN015 SPOT										0.00	0	0
Total For NN015										0.00	0	0
NN016 On 20/03/2024 Spot Bond					0.00000	99.80699				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	96.18122				0.00	0	0
Total NN019 SPOT										0.00	0	0
Total For NN019										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN02 On 24/07/2023 Spot Bond					0.00000	117.95137				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	97.68257				0.00	75,000,000	25,000,000
Total NN022 SPOT										0.00	75,000,000	25,000,000
Total For NN022										0.00	75,000,000	25,000,000
NN023 On 07/11/2025 Spot Bond					0.00000	97.84866				0.00	100,000,000	25,000,000
Total NN023 SPOT										0.00	100,000,000	25,000,000
Total For NN023										0.00	100,000,000	25,000,000
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN028U SPOT										0.00	0	0
Total For NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	99.81591				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN034 On 06/02/2026 Spot Bond					0.00000	96.30325				0.00	100,000,000	25,000,000
Total NN034 SPOT										0.00	100,000,000	25,000,000
Total For NN034										0.00	100,000,000	25,000,000
NN036 On 28/02/2023 Spot Bond					0.00000	100.19417				0.00	0	0
Total NN036 SPOT										0.00	0	0
Total For NN036										0.00	0	0
NN037 On 28/02/2023 Spot Bond					0.00000	92.66713				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	96.63777				0.00	0	0
Total NN039 SPOT										0.00	0	0
Total For NN039										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	99.86463				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	97.92234				0.00	100,000,000	25,000,000
Total NN040 SPOT										0.00	100,000,000	25,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NN040										0.00	100,000,000	25,000,000
NN043 On 03/03/2023 Spot Bond					0.00000	101.64191				0.00	0	0
Total NN043 SPOT										0.00	0	0
Total For NN043										0.00	0	0
NN046 On 13/05/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN046 SPOT										0.00	0	0
Total For NN046										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	101.58038				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.63183				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	100.47319				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF01(On 19/01/2021 Spot Bond					0.00000	109.68120				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	77.22745				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	77.22745				0.00	0	4,000,000,000
Total NNF03 SPOT										0.00	0	4,000,000,000
Total For NNF03										0.00	0	4,000,000,000
NNF04 On 05/08/2024 Spot Bond					0.00000	109.15639				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	102.31326				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	119.11984				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NNF07 SPOT										0.00	0	0
Total For NNF07										0.00	0	0
NNF08 On 22/09/2020 Spot Bond					0.00000	118.97019				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	86.52123				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			6.95000	6.95000	6.95000	102.45268				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	101.83747				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	101.88638				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.88864				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	101.81195				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			6.14500	6.14500	6.14500	102.52067				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	101.88208				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	101.97615				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	101.92137				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1C1 On 22/05/2020 Spot Bond			6.34500	6.34500	6.34500	102.56611				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	101.97615				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	102.19489				0.00	0	0
Total NQF1D5 SPOT										0.00	0	0
Total For NQF1D5										0.00	0	0
NRA02 On 31/10/2022 Spot Bond			6.92000	112.35738	6.92000	112.33662				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			3.95000	190.82477	3.95000	190.74529				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02 On 30/11/2028 Spot Bond			9.74000	119.91276	9.74000	119.88161		647,747,012,000.00		66,503,800	402,275,500	
Total NRA028 SPOT								647,747,012,000.00		66,503,800	402,275,500	
Total For NRA028								647,747,012,000.00		66,503,800	402,275,500	
NRA02 On 30/11/2028 Spot Bond			100.00000	17.82096	100.00000	17.78152				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.47597				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0
NTC20 On 27/07/2020 Spot Bond					0.00000	100.36352				0.00	0	250,000,000
Total NTC20 SPOT										0.00	0	250,000,000
Total For NTC20										0.00	0	250,000,000
NTC21 On 24/03/2022 Spot Bond					0.00000	102.03974				0.00	0	0
Total NTC21 SPOT										0.00	0	0
Total For NTC21										0.00	0	0
NTC22 On 15/02/2021 Spot Bond					0.00000	100.30226				0.00	0	0
Total NTC22 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	100.64303				0.00	0	0
Total NTC23 SPOT										0.00	0	0
Total For NTC23										0.00	0	0
NTC24 On 29/03/2021 Spot Bond					0.00000	101.36609				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	101.77739				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.65277				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	101.49299				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	101.50492				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
NTC29 On 19/03/2022 Spot Bond					0.00000	101.35685				0.00	0	0
Total NTC29 SPOT										0.00	0	0
Total For NTC29										0.00	0	0
NTC30 On 25/03/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NTC30 SPOT										0.00	0	0
Total For NTC30										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	99.30789				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML06 On 19/03/2022 Spot Bond			6.57000	107.99829	6.57000	107.97932		19,710,000,000,000.00		3,000,000,000	1,500,000,000	
Total OML06 SPOT								19,710,000,000,000.00		3,000,000,000	1,500,000,000	
Total For OML06								19,710,000,000,000.00		3,000,000,000	1,500,000,000	
OML07 On 19/03/2025 Spot Bond			10.04000	105.11213	10.04000	105.08415		32,730,400,000,000.00		3,260,000,000	1,500,000,000	
Total OML07 SPOT								32,730,400,000,000.00		3,260,000,000	1,500,000,000	
Total For OML07								32,730,400,000,000.00		3,260,000,000	1,500,000,000	
OML08 On 14/09/2020 Spot Bond					0.00000	101.99910				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			6.87000	110.36343	6.87000	110.34317				13,740,000,000,000.00	2,000,000,000	1,000,000,000
Total OML09 SPOT										13,740,000,000,000.00	2,000,000,000	1,000,000,000
Total For OML09										13,740,000,000,000.00	2,000,000,000	1,000,000,000
OML10 On 14/09/2025 Spot Bond			9.59000	109.09721	9.59000	109.06944				17,645,600,000,000.00	1,840,000,000	920,000,000
Total OML10 SPOT										17,645,600,000,000.00	1,840,000,000	920,000,000
Total For OML10										17,645,600,000,000.00	1,840,000,000	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	98.45723				0.00	0	0
Total OML11 SPOT										0.00	0	0
Total For OML11										0.00	0	0
PBAJ1 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
PBAV1 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
PBBJ1 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
PBDJ1 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
PBGJ1 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
PBJC1 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
PBJJ1 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
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBKS11On 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
PBKX11On 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
PBLS11On 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
PBLT11On 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
PBUJ11On 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
PBVJ11On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PEP01 On 10/03/2023 Spot Bond					0.00000	101.58771				0.00	0	0
Total PEP01 SPOT										0.00	0	0
Total For PEP01										0.00	0	0
PEP02 On 10/03/2025 Spot Bond					0.00000	101.61422				0.00	0	300,000,000
Total PEP02 SPOT										0.00	0	300,000,000
Total For PEP02										0.00	0	300,000,000
PMM12On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38On 12/06/2020 Spot Bond					0.00000	101.57698				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM46On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For PMM46U										0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.82269				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	100.87407				0.00	0	0
Total PMM53 SPOT										0.00	0	0
Total For PMM53										0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	100.12051				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	101.78954				0.00	0	0
Total PMM55 SPOT										0.00	0	0
Total For PMM55										0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	101.87844				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	101.95884				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	102.11960				0.00	0	0
Total PRE2B1 SPOT										0.00	0	0
Total For PRE2B1										0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	102.14256				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	102.16552				0.00	0	0
Total PRE2D1 SPOT										0.00	0	0
Total For PRE2D1										0.00	0	0
R186 On 21/12/2026 Spot Bond			7.74000	118.23087	7.79000	117.92971			208,944,422,974,000.00	3,386,168,530,100	3,917,812,178,500	
Total R186 SPOT									18,944,422,974,000.00	386,168,530,100	317,812,178,500	
Total For R186									18,944,422,974,000.00	386,168,530,100	317,812,178,500	
R197 On 07/12/2023 Spot Bond			2.75000	310.82862	2.75000	310.70920			567,255,150,000,000.00	206,274,600,000	111,329,777,200	
Total R197 SPOT									57,255,150,000,000.00	206,274,600,000	111,329,777,200	
Total For R197									57,255,150,000,000.00	206,274,600,000	111,329,777,200	
R202 On 07/12/2033 Spot Bond			4.12500	222.83279	4.12500	222.73894			584,496,000,000,000.00	141,696,000,000	208,119,919,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R202 SPOT									14,496,000,000,000.00	141,696,000,000	208,119,919,700
Total For R202									14,496,000,000,000.00	141,696,000,000	208,119,919,700
R2023 On 28/02/2023 Spot Bond			5.21000	108.12194	5.27000	107.94658			784,566,700,681,000.00	1,302,220,096,100	1,256,751,958,400
Total R2023 SPOT									14,566,700,681,000.00	302,220,096,100	256,751,958,400
Total For R2023									14,566,700,681,000.00	302,220,096,100	256,751,958,400
R2030 On 31/01/2030 Spot Bond			9.41000	93.43597	9.41000	93.41236			179,131,852,344,000.00	1,719,355,138,400	1,016,978,252,700
Total R2030 SPOT									19,131,852,344,000.00	719,355,138,400	1,016,978,252,700
Total For R2030									19,131,852,344,000.00	719,355,138,400	1,016,978,252,700
R2032 On 31/03/2032 Spot Bond			10.10000	88.36212	10.10000	88.33834			526,156,953,470,000.00	1,735,263,064,700	1,138,744,765,500
Total R2032 SPOT									16,156,953,470,000.00	735,263,064,700	138,744,765,500
Total For R2032									16,156,953,470,000.00	735,263,064,700	138,744,765,500
R2035 On 28/02/2035 Spot Bond			10.66500	88.64432	10.66500	88.61944			207,196,028,311,000.00	1,332,132,773,400	1,366,396,606,200
Total R2035 SPOT									17,196,028,311,000.00	332,132,773,400	366,396,606,200
Total For R2035									17,196,028,311,000.00	332,132,773,400	366,396,606,200
R2037 On 31/01/2037 Spot Bond			10.91000	84.07749	10.91000	84.05295			780,825,975,304,000.00	988,160,034,400	1,252,460,588,800
Total R2037 SPOT									10,825,975,304,000.00	988,160,034,400	252,460,588,800
Total For R2037									10,825,975,304,000.00	988,160,034,400	252,460,588,800
R2040 On 31/01/2040 Spot Bond			11.05000	86.24119	11.05000	86.21571			805,079,089,095,000.00	525,346,523,900	649,379,666,700
Total R2040 SPOT									15,079,089,095,000.00	525,346,523,900	649,379,666,700
Total For R2040									15,079,089,095,000.00	525,346,523,900	649,379,666,700
R2044 On 31/01/2044 Spot Bond			11.10000	82.95810	11.10000	82.93349			763,875,271,960,000.00	1,600,349,123,600	1,231,082,130,400
Total R2044 SPOT									13,875,271,960,000.00	600,349,123,600	231,082,130,400
Total For R2044									13,875,271,960,000.00	600,349,123,600	231,082,130,400
R2048 On 28/02/2048 Spot Bond			11.09000	81.74304	11.09000	81.71920			604,183,092,185,000.00	1,136,535,896,500	1,778,420,384,100
Total R2048 SPOT									14,183,092,185,000.00	136,535,896,500	778,420,384,100
Total For R2048									14,183,092,185,000.00	136,535,896,500	778,420,384,100
R208 On 31/03/2021 Spot Bond			3.74000	103.39762	3.74000	103.38716			985,787,860,582,000.00	1,065,718,679,300	675,369,487,000
Total R208 SPOT									15,787,860,582,000.00	065,718,679,300	675,369,487,000
Total For R208									15,787,860,582,000.00	065,718,679,300	675,369,487,000
R209 On 31/03/2036 Spot Bond			10.61000	67.62042	10.68000	67.20556			887,456,414,118,000.00	1,308,902,583,800	1,326,928,946,200
Total R209 SPOT									17,456,414,118,000.00	308,902,583,800	326,928,946,200
Total For R209									17,456,414,118,000.00	308,902,583,800	326,928,946,200
R210 On 31/03/2028 Spot Bond			4.00000	184.42844	4.00000	184.35136			40,800,000,000,000.00	10,200,000,000	110,392,124,900
Total R210 SPOT									10,800,000,000,000.00	10,200,000,000	110,392,124,900
Total For R210									10,800,000,000,000.00	10,200,000,000	110,392,124,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Spot Bond			2.33000	166.02684	2.33000	165.96485			17,009,000,000,000.00	7,300,000,000	90,412,391,800
Total R212 SPOT									17,009,000,000,000.00	7,300,000,000	90,412,391,800
Total For R212									17,009,000,000,000.00	7,300,000,000	90,412,391,800
R213 On 28/02/2031 Spot Bond			9.73000	83.44288	9.83000	82.84613			792,149,091,006,000.00	800,837,522,200	692,891,456,400
Total R213 SPOT									12,149,091,006,000.00	800,837,522,200	692,891,456,400
Total For R213									12,149,091,006,000.00	800,837,522,200	692,891,456,400
R214 On 28/02/2041 Spot Bond			10.92000	65.29289	10.92000	65.27413			556,286,075,968,000.00	1,332,993,230,400	857,340,373,300
Total R214 SPOT									16,286,075,968,000.00	332,993,230,400	857,340,373,300
Total For R214									16,286,075,968,000.00	332,993,230,400	857,340,373,300
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003 On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0
Total For RC003U									0.00	0	0
RC004 On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC004U SPOT									0.00	0	0
Total For RC004U									0.00	0	0
RC005 On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC005U SPOT									0.00	0	0
Total For RC005U									0.00	0	0
RC006 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC006U SPOT									0.00	0	0
Total For RC006U									0.00	0	0
RC007 On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC007U SPOT									0.00	0	0
Total For RC007U									0.00	0	0
RC008 On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC008U SPOT									0.00	0	0
Total For RC008U									0.00	0	0
RC009 On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC009U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 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
RC017\On 23/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC017U SPOT										0.00	0	0
Total For RC017U										0.00	0	0
RC018\On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC018U SPOT										0.00	0	0
Total For RC018U										0.00	0	0
RC019\On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC019U SPOT										0.00	0	0
Total For RC019U										0.00	0	0
RC020\On 29/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC020U SPOT										0.00	0	0
Total For RC020U										0.00	0	0
RC021\On 08/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC021U SPOT										0.00	0	0
Total For RC021U										0.00	0	0
RDF02\On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06\On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07\On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10\On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11\On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12\On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13\On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14\On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15\On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16\On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17\On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18\On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19\On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26\On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF271 On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF27U SPOT										0.00	0	0
Total For RDF27U										0.00	0	0
RDFB01 On 30/09/2021 Spot Bond					0.00000	101.99330				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB01 On 02/12/2021 Spot Bond					0.00000	101.78082				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB11 On 27/03/2022 Spot Bond					0.00000	101.83130				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0
RDFB11 On 27/11/2022 Spot Bond					0.00000	102.62349				0.00	0	500,000,000
Total RDFB12 SPOT										0.00	0	500,000,000
Total For RDFB12										0.00	0	500,000,000
RDFB11 On 12/03/2021 Spot Bond					0.00000	101.51594				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB11 On 12/03/2023 Spot Bond					0.00000	100.29885				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB11 On 05/12/2023 Spot Bond					0.00000	101.99481				0.00	0	150,000,000
Total RDFB15 SPOT										0.00	0	150,000,000
Total For RDFB15										0.00	0	150,000,000
RDFB11 On 11/02/2022 Spot Bond					0.00000	100.11012				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB11 On 11/02/2024 Spot Bond					0.00000	100.07923				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB11 On 11/02/2026 Spot Bond					0.00000	100.20323				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB11 On 22/03/2022 Spot Bond					0.00000	100.93901				0.00	0	0
Total RDFB19 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For RDFB19										0.00	0	0
RDFB21 On 22/03/2024 Spot Bond					0.00000	101.13069				0.00	0	0
Total RDFB20 SPOT										0.00	0	0
Total For RDFB20										0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	101.16599				0.00	0	0
Total RDFB21 SPOT										0.00	0	0
Total For RDFB21										0.00	0	0
RDFB2: On 29/03/2024 Spot Bond					0.00000	101.04081				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	99.96379				0.00	0	0
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2: On 22/08/2024 Spot Bond					0.00000	100.05867				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB21 On 28/11/2024 Spot Bond					0.00000	101.97743				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.60106				0.00	0	0
Total RDFC48 SPOT										0.00	0	0
Total For RDFC48										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.24508				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	99.94311				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB171 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12: On 12/04/2021 Spot Bond					0.00000	101.04467				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20: On 05/07/2020 Spot Bond					0.00000	101.41193				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.92975				0.00	0	0
Total RED301 SPOT										0.00	0	0
Total For RED301										0.00	0	0
RED50 On 05/12/2022 Spot Bond					0.00000	102.32363				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	104.80764				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60 On 09/03/2022 Spot Bond					0.00000	105.86522				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70 On 17/04/2023 Spot Bond					0.00000	100.83178				0.00	0	0
Total RED704 SPOT										0.00	0	0
Total For RED704										0.00	0	0
RED70 On 17/04/2023 Spot Bond					0.00000	100.92953				0.00	0	0
Total RED705 SPOT										0.00	0	0
Total For RED705										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	101.30967				0.00	0	0
Total RED801 SPOT										0.00	0	0
Total For RED801										0.00	0	0
RED90 On 28/07/2022 Spot Bond					0.00000	103.30963				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES04 On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	102.23186				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	100.16192				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES40 On 13/10/2022 Spot Bond					0.00000	100.77798				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	99.82598				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES46 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES46U SPOT										0.00	0	0
Total For RES46U										0.00	0	0
RES47 On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES47U SPOT										0.00	0	0
Total For RES47U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			6.06000	104.14612	6.06000	104.12913			1,212,000,000,000.00		200,000,000	100,000,000
Total RW21 SPOT									1,212,000,000,000.00		200,000,000	100,000,000
Total For RW21									1,212,000,000,000.00		200,000,000	100,000,000
RW23 On 10/12/2023 Spot Bond			6.92000	112.14190	6.92000	112.12107				0.00	0	179,077,900
Total RW23 SPOT										0.00	0	179,077,900
Total For RW23										0.00	0	179,077,900
RW28 On 10/12/2028 Spot Bond			11.70000	96.63366	11.70000	96.60364				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	105.51700	10.00000	105.48900				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	100.46104				0.00	150,000,000	50,000,000
Total SBK18 SPOT										0.00	150,000,000	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 For SBK18										0.00	150,000,000	50,000,000
SBK22 On 28/05/2020 Spot Bond					0.00000	102.22296				0.00	0	0
Total SBK22 SPOT										0.00	0	0
Total For SBK22										0.00	0	0
SBK23 On 28/05/2022 Spot Bond			6.54000	114.78587	6.54000	114.76558			26,552,400,000,000.00		4,060,000,000	2,030,000,000
Total SBK23 SPOT									26,552,400,000,000.00	4,060,000,000	2,030,000,000	
Total For SBK23									26,552,400,000,000.00	4,060,000,000	2,030,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	100.75885				0.00	0	0
Total SBK24 SPOT										0.00	0	0
Total For SBK24										0.00	0	0
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	100.84518				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			6.34000	106.00132	6.34000	105.98325				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	100.23474				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.68137				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			5.42000	109.04013	5.42000	109.02419				0.00	0	0
Total SBS19 SPOT										0.00	0	0
Total For SBS19										0.00	0	0
SBS20 On 15/05/2026 Spot Bond			7.88000	110.21835	7.88000	110.19495				0.00	0	0
Total SBS20 SPOT										0.00	0	0
Total For SBS20										0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	102.69863				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			6.59500	113.96686	6.59500	113.94655				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.01500	100.65021	8.01500	104.71875				0.00	0	0
Total SBS3 SPOT										0.00	0	0
Total For SBS3										0.00	0	0
SBS31 On 12/06/2027 Spot Bond			8.40000	111.40829	8.40000	111.38326				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			6.98500	113.04892	6.98500	113.02783				0.00	0	0
Total SBS34 SPOT										0.00	0	0
Total For SBS34										0.00	0	0
SBS38 On 29/01/2025 Spot Bond			7.24000	109.92072	7.24000	109.89924				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.52500	103.98200	9.52500	103.95542				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			5.60500	104.23615	5.60500	104.22032			13,086,554,000,000.00	2,334,800,000	587,400,000	
Total SBS4 SPOT									13,086,554,000,000.00	2,334,800,000	587,400,000	
Total For SBS4									13,086,554,000,000.00	2,334,800,000	587,400,000	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.36343			0.00	2,600,000,000	1,300,000,000	
Total SBS40 SPOT									0.00	2,600,000,000	1,300,000,000	
Total For SBS40									0.00	2,600,000,000	1,300,000,000	
SBS41 On 12/11/2022 Spot Bond			6.02000	109.11798	6.02000	109.10039			0.00	0	0	
Total SBS41 SPOT									0.00	0	0	
Total For SBS41									0.00	0	0	
SBS42 On 12/11/2025 Spot Bond			7.58500	113.60157	7.58500	113.57859			0.00	0	0	
Total SBS42 SPOT									0.00	0	0	
Total For SBS42									0.00	0	0	
SBS43 On 12/11/2027 Spot Bond			8.51500	112.66283	8.51500	112.63731			0.00	0	0	
Total SBS43 SPOT									0.00	0	0	
Total For SBS43									0.00	0	0	
SBS45 On 15/02/2021 Spot Bond					0.00000	100.40927			0.00	0	0	
Total SBS45 SPOT									0.00	0	0	
Total For SBS45									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS46 On 15/02/2023 Spot Bond			6.08500	114.02484	6.08500	114.00607				0.00	0	0
Total SBS46 SPOT										0.00	0	0
Total For SBS46										0.00	0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	101.10062				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	100.25446				0.00	0	0
Total SBS49 SPOT										0.00	0	0
Total For SBS49										0.00	0	0
SBS50 On 31/01/2022 Spot Bond			5.60500	108.91226	5.60500	108.89573				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			6.63000	6.63000	6.63000	112.97919				0.00	0	0
Total SBS51 SPOT										0.00	0	0
Total For SBS51										0.00	0	0
SBS52 On 29/01/2030 Spot Bond					0.00000	99.62749				0.00	0	0
Total SBS52 SPOT										0.00	0	0
Total For SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	101.76486				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.55835				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	101.66438				0.00	7,040,000,000	2,520,000,000
Total SBS55 SPOT										0.00	7,040,000,000	2,520,000,000
Total For SBS55										0.00	7,040,000,000	2,520,000,000
SBS56 On 12/06/2022 Spot Bond			5.81500	109.83177	5.81500	109.81457				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	101.91293				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	102.00494				0.00	0	0
Total SBS58 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.97445				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0
SBS60 On 18/01/2023 Spot Bond					0.00000	101.31484				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	99.57666				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	100.11165				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	98.53276				0.00	0	0
Total SBS64 SPOT										0.00	0	0
Total For SBS64										0.00	0	0
SBS65 On 15/05/2024 Spot Bond					0.00000	98.40475				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	100.23664				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	99.75285				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBS68 On 21/11/2024 Spot Bond					0.00000	98.56608				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	101.76087				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			3.88000	299.88741	3.88000	299.76309				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			5.25500	5.25500	5.25500	198.24711				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101On 31/03/2022 Spot Bond					0.00000	104.34597				0.00	0	1,500,000,000
Total SBT101 SPOT										0.00	0	1,500,000,000
Total For SBT101										0.00	0	1,500,000,000
SBT102On 30/09/2022 Spot Bond					0.00000	101.36378				0.00	80,000,000	290,000,000
Total SBT102 SPOT										0.00	80,000,000	290,000,000
Total For SBT102										0.00	80,000,000	290,000,000
SBT103On 31/03/2024 Spot Bond					0.00000	97.22417				0.00	0	314,500,000
Total SBT103 SPOT										0.00	0	314,500,000
Total For SBT103										0.00	0	314,500,000
SBT201On 13/02/2023 Spot Bond					0.00000	99.37914				0.00	100,000,000	25,000,000
Total SBT201 SPOT										0.00	100,000,000	25,000,000
Total For SBT201										0.00	100,000,000	25,000,000
SBT202On 03/12/2023 Spot Bond					0.00000	97.88745				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203On 03/12/2023 Spot Bond			7.37000	113.95329	7.37000	113.93076				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204On 16/04/2024 Spot Bond					0.00000	100.55244				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206On 31/01/2025 Spot Bond					0.00000	93.91545				0.00	0	0
Total SBT206 SPOT										0.00	0	0
Total For SBT206										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	101.06813				0.00	0	0
Total SGI004 SPOT										0.00	0	0
Total For SGI004										0.00	0	0
SGI005 On 10/07/2021 Spot Bond					0.00000	101.07715				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	98.97927				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				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	100.82745				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	99.98320				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	99.97453				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	99.98386				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	100.30074				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	99.98250				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	99.98240				0.00	0	0
Total SLRB3 SPOT										0.00	0	0
Total For SLRB3										0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	99.98233				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	99.98377				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	99.97994				0.00	0	0
Total SLRC2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.98119				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	99.98067				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	98.93902				0.00	0	0
Total SLRC5 SPOT										0.00	0	0
Total For SLRC5										0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.67901				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			7.20000	112.85331	7.20000	112.83149			58,320,000,000,000.00	8,100,000,000	4,050,000,000	
Total SNT03 SPOT									58,320,000,000,000.00	8,100,000,000	4,050,000,000	
Total For SNT03									58,320,000,000,000.00	8,100,000,000	4,050,000,000	
SNT04 On 27/06/2022 Spot Bond					0.00000	101.36675			0.00	0	0	
Total SNT04 SPOT									0.00	0	0	
Total For SNT04									0.00	0	0	
SOLB0 On 12/08/2022 Spot Bond					0.00000	91.19797			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	102.23169			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	101.96574			0.00	0	0	
Total SPDA11 SPOT									0.00	0	0	
Total For SPDA11									0.00	0	0	
SPDA12 On 21/08/2022 Spot Bond					0.00000	102.80408			0.00	0	0	
Total SPDA12 SPOT									0.00	0	0	
Total For SPDA12									0.00	0	0	
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.85617			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	101.94438			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00:On 27/09/2023 Spot Bond					0.00000	101.15609				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00:On 15/03/2024 Spot Bond					0.00000	101.47975				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	101.54180				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	101.43470				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	100.56185				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	100.62436				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	100.27730				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039: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
SS044: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
SS046:On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS051: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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS052U SPOT										0.00	0	0
Total For SS052U										0.00	0	0
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS053U SPOT										0.00	0	0
Total For SS053U										0.00	0	0
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS054U SPOT										0.00	0	0
Total For SS054U										0.00	0	0
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS055U SPOT										0.00	0	0
Total For SS055U										0.00	0	0
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			900,000,000,000,000.00	9,000,000,000	9,000,000,000	
Total SS056U SPOT									10,000,000,000,000.00	9,000,000,000	9,000,000,000	
Total For SS056U									10,000,000,000,000.00	9,000,000,000	9,000,000,000	
SSN00L On 31/03/2021 Spot Bond			5.93500	101.50742	5.93500	101.49121				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00L On 31/03/2021 Spot Bond			5.93500	101.50742	5.93500	101.49121				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01L On 31/01/2025 Spot Bond			5.25500	5.25500	5.25500	128.58574				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01L On 21/12/2026 Spot Bond			9.29000	110.04172	9.29000	110.01442				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02L On 28/02/2031 Spot Bond			11.70000	73.03746	11.70000	73.01502				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02L On 07/12/2023 Spot Bond					0.00000	97.70280				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03L On 02/06/2020 Spot Bond					0.00000	101.80967				0.00	0	0
Total SSN034 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN034										0.00	0	0
SSN034 On 17/11/2020 Spot Bond					0.00000	99.93281				0.00	100,000,000	25,000,000
Total SSN035 SPOT										0.00	100,000,000	25,000,000
Total For SSN035										0.00	100,000,000	25,000,000
SSN035 On 01/06/2021 Spot Bond					0.00000	101.91105				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN037 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.83296				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN038 On 13/10/2023 Spot Bond					0.00000	100.78608				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN040 On 13/10/2023 Spot Bond			6.67000	110.24369	6.67000	110.22393				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN041 On 31/01/2038 Spot Bond			5.10000	99.89140	5.10000	99.84666				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN043 On 09/02/2027 Spot Bond					0.00000	98.44957				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN044 On 30/04/2027 Spot Bond					0.00000	100.27389				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN046 On 05/04/2027 Spot Bond					0.00000	100.82004				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN047 On 08/12/2023 Spot Bond			3.78000	3.78000	3.78000	300.71247				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN050 On 26/09/2020 Spot Bond					0.00000	101.03485				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN051 On 26/10/2020 Spot Bond					0.00000	100.33593				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05-On 26/10/2022 Spot Bond					0.00000	100.29532				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05-On 03/11/2022 Spot Bond					0.00000	100.17802				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	100.84820				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06-On 31/03/2028 Spot Bond			5.22000	5.22000	5.22000	169.41304				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06-On 31/01/2025 Spot Bond			4.64000	4.64000	4.64000	132.08810				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06-On 31/01/2038 Spot Bond			5.30000	5.30000	5.30000	97.21515				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			4.90000	4.90000	4.90000	92.83157				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06-On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	169.88033				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN066 On 28/05/2023 Spot Bond					0.00000	101.83939				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN069 On 28/05/2023 Spot Bond					0.00000	101.81656				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN070 On 28/02/2022 Spot Bond					0.00000	101.76046				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN073 On 15/06/2023 Spot Bond					0.00000	101.51023				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN074 On 15/06/2023 Spot Bond					0.00000	101.48778				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN075 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
SSN076 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
SSN077 On 19/06/2023 Spot Bond					0.00000	101.44854				0.00	120,000,000	40,000,000
Total SSN077 SPOT										0.00	120,000,000	40,000,000
Total For SSN077										0.00	120,000,000	40,000,000
SSN078 On 13/07/2023 Spot Bond					0.00000	100.79666				0.00	160,000,000	40,000,000
Total SSN078 SPOT										0.00	160,000,000	40,000,000
Total For SSN078										0.00	160,000,000	40,000,000
SSN079 On 31/07/2021 Spot Bond					0.00000	83.63800				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN080 On 16/08/2020 Spot Bond					0.00000	102.98898				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN081 On 27/08/2024 Spot Bond					0.00000	101.88634				0.00	0	0
Total SSN081 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For SSN081										0.00	0	0
SSN08:On 12/09/2025 Spot Bond					0.00000	101.65736				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08:On 05/11/2023 Spot Bond					0.00000	100.16370				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08:On 07/12/2033 Spot Bond			5.00000	5.00000	5.00000	203.47266				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 21/12/2026 Spot Bond					0.00000	99.80661				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09:On 31/01/2030 Spot Bond					0.00000	100.23842				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SSN09:On 31/01/2030 Spot Bond					0.00000	100.23323				0.00	0	0
Total SSN095 SPOT										0.00	0	0
Total For SSN095										0.00	0	0
SSN09:On 28/05/2025 Spot Bond					0.00000	101.39143				0.00	0	0
Total SSN096 SPOT										0.00	0	0
Total For SSN096										0.00	0	0
SSN09:On 28/02/2027 Spot Bond					0.00000	101.02717				0.00	0	0
Total SSN098 SPOT										0.00	0	0
Total For SSN098										0.00	0	0
SSN09:On 07/06/2023 Spot Bond					0.00000	100.15609				0.00	0	0
Total SSN099 SPOT										0.00	0	0
Total For SSN099										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			8.81000	101.88869	8.81000	101.86469				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	102.31900				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			5.81500	103.59755	5.81500	103.58129				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	101.96705				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			5.91500	103.51110	5.91500	103.49460				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	101.95155				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			5.86500	103.24420	5.86500	103.22787				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	101.85257				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	101.92873				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	105.25784	8.55000	105.23364				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	101.56261				0.00	0	0
Total T14A13 SPOT										0.00	0	0
Total For T14A13										0.00	0	0
T15OM On 21/11/2020 Spot Bond					0.00000	101.73354				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T16OM On 21/08/2020 Spot Bond					0.00000	101.73247				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	101.04426				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	100.35041				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.77515				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	100.83132				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.46941				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	100.23272				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	101.68868				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	100.98318				0.00	0	0
Total TFS153 SPOT										0.00	0	0
Total For TFS153										0.00	0	0
TFS154 On 06/07/2023 Spot Bond					0.00000	101.12742				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.09457				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.81008				0.00	0	0
Total TFS156 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	99.94203				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	101.11998				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS159 On 20/03/2024 Spot Bond					0.00000	99.01784				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	101.66141				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	101.69294				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	100.30553				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	100.36140				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	101.96894				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			6.23500	102.93679	6.23500	102.91949				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	102.24830				0.00	0	200,000,000
Total TH13A7 SPOT										0.00	0	200,000,000
Total For TH13A7										0.00	0	200,000,000
TH13A8 On 21/08/2020 Spot Bond			5.05000	103.41284	5.05000	103.39873				0.00	0	1,500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13A8 SPOT										0.00	0	1,500,000,000
Total For TH13A8										0.00	0	1,500,000,000
TH13B1 On 21/08/2020 Spot Bond					0.00000	102.03100				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	102.03327				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3 On 21/08/2020 Spot Bond					0.00000	102.09909				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	102.04640				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B5 On 21/08/2020 Spot Bond					0.00000	102.02419				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	102.18987				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C2 On 21/08/2020 Spot Bond					0.00000	102.20803				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C3 On 21/08/2020 Spot Bond					0.00000	102.21257				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C4 On 21/08/2020 Spot Bond					0.00000	102.25795				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C5 On 21/08/2020 Spot Bond					0.00000	102.31469				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	102.93855				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13D:On 21/08/2020 Spot Bond					0.00000	102.93855				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	103.00659				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	102.97257				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	102.98391				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	101.96050				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A:On 21/11/2021 Spot Bond			5.66500	111.23638	5.66500	111.21932				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	102.90507				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A:On 21/11/2021 Spot Bond			5.82500	109.56508	5.82500	109.54780				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	102.09891				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B:On 21/11/2021 Spot Bond					0.00000	102.32044				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	102.00362				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	102.93324				0.00	0	0
Total TH14C1 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TH14C1										0.00	0	0
TH14C:On 21/11/2021 Spot Bond					0.00000	103.03428				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	102.13975				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	102.89264				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	104.67340				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	104.19662				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	101.87615				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	101.88979				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	104.71677				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	101.97136				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A:On 21/11/2022 Spot Bond					0.00000	101.73632				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	101.82886				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	101.85163				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B' On 21/11/2022 Spot Bond					0.00000	101.95603				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B2 On 21/11/2022 Spot Bond					0.00000	102.40445				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B3 On 21/11/2022 Spot Bond					0.00000	102.50176				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	102.06270				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C2 On 21/11/2022 Spot Bond					0.00000	102.72790				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C3 On 21/11/2022 Spot Bond					0.00000	102.00823				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	104.40644				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D2 On 21/11/2022 Spot Bond					0.00000	103.17065				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D3 On 21/11/2022 Spot Bond					0.00000	102.49151				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A' On 21/08/2022 Spot Bond					0.00000	101.81757				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A2 On 21/08/2024 Spot Bond					0.00000	101.86071				0.00	0	500,000,000
Total TH16A2 SPOT										0.00	0	500,000,000
Total For TH16A2										0.00	0	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH16A: On 21/08/2024 Spot Bond			8.49000	101.93731	8.49000	101.91403				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	101.91518				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	101.98554				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	102.47336				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.66413				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.69297				0.00	0	0
Total TL23 SPOT										0.00	0	0
Total For TL23										0.00	0	0
TL24 On 05/09/2022 Spot Bond			6.44000	107.21963	6.44000	107.20116				0.00	0	0
Total TL24 SPOT										0.00	0	0
Total For TL24										0.00	0	0
TL25 On 04/09/2024 Spot Bond			7.70000	108.59327	7.70000	108.57097				0.00	0	0
Total TL25 SPOT										0.00	0	0
Total For TL25										0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.89171				0.00	0	0
Total TL26 SPOT										0.00	0	0
Total For TL26										0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.37934				0.00	0	0
Total TL27 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			8.87000	102.13464	8.87000	102.11042				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.36729				0.00	0	0
Total TL29 SPOT										0.00	0	0
Total For TL29										0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	101.55835				0.00	0	0
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	101.59555				0.00	0	0
Total TL31 SPOT										0.00	0	0
Total For TL31										0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	100.01350				0.00	0	0
Total TL32 SPOT										0.00	0	0
Total For TL32										0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	101.32803				0.00	0	0
Total TLC09 SPOT										0.00	0	0
Total For TLC09										0.00	0	0
TN20 On 17/09/2020 Spot Bond			4.37000	103.69808	4.37000	103.68585		86,526,000,000,000.00		19,800,000,000	9,900,000,000	
Total TN20 SPOT								86,526,000,000,000.00		19,800,000,000	9,900,000,000	
Total For TN20								86,526,000,000,000.00		19,800,000,000	9,900,000,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	78.40051	100.00000	78.24083				0.00	0	0
Total TN20/R208 SPOT										0.00	0	0
Total For TN20/R208										0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	49.94184	100.00000	49.83191				0.00	0	0
Total TN21U SPOT										0.00	0	0
Total For TN21U										0.00	0	0
TN23 On 06/11/2023 Spot Bond			7.32000	110.77066	7.32000	110.74902		303,961,536,000,000.00		41,524,800,000	19,897,263,200	
Total TN23 SPOT								303,961,536,000,000.00		41,524,800,000	19,897,263,200	
Total For TN23								303,961,536,000,000.00		41,524,800,000	19,897,263,200	
TN23/R On 06/11/2023 Spot Bond			100.00000	16.34157	100.00000	16.30560				0.00	0	0
Total TN23/R2023 SPOT										0.00	0	0
Total For TN23/R2023										0.00	0	0
TN25 On 19/08/2025 Spot Bond			9.39000	102.66612	9.39000	102.64024		558,985,931,898,000.00		59,529,918,200	30,634,774,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN25 SPOT										58,985,931,898,000.00	59,529,918,200	30,634,774,900
Total For TN25										58,985,931,898,000.00	59,529,918,200	30,634,774,900
TN25/R On 19/08/2025 Spot Bond			100.00000	12.77342	100.00000	12.74499				0.00	0	0
Total TN25/R186 SPOT										0.00	0	0
Total For TN25/R186										0.00	0	0
TN27 On 14/11/2027 Spot Bond			9.59000	96.39341	9.59000	96.36888				91,141,622,292,000.00	9,503,818,800	7,466,047,500
Total TN27 SPOT										11,141,622,292,000.00	9,503,818,800	7,466,047,500
Total For TN27										11,141,622,292,000.00	9,503,818,800	7,466,047,500
TN27/R On 14/11/2027 Spot Bond			100.00000	9.12813	100.00000	9.10804				0.00	0	0
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.96000	98.19705	10.96000	98.16843				43,840,000,000,000.00	4,000,000,000	1,500,000,000
Total TN30 SPOT										13,840,000,000,000.00	4,000,000,000	1,500,000,000
Total For TN30										13,840,000,000,000.00	4,000,000,000	1,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.44682	8.00000	118.42143				0.00	0	0
Total TN30/R2030 SPOT										0.00	0	0
Total For TN30/R2030										0.00	0	0
TN40 On 09/10/2040 Spot Bond			12.67000	87.11362	12.67000	87.08439				73,486,000,000,000.00	5,800,000,000	3,100,000,000
Total TN40 SPOT										13,486,000,000,000.00	5,800,000,000	3,100,000,000
Total For TN40										13,486,000,000,000.00	5,800,000,000	3,100,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.03526	10.75000	101.00636				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF25L On 14/02/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TNF25U SPOT										0.00	0	0
Total For TNF25U										0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	105.51700	10.00000	105.48900				0.00	0	0
Total TPDA01/JIBAR SPOT										0.00	0	0
Total For TPDA01/JIBAR										0.00	0	0
TPDA0 On 30/11/2020 Spot Bond			6.68000	105.83239	6.68000	105.81328				0.00	0	13,300,000
Total TPDA08 SPOT										0.00	0	13,300,000
Total For TPDA08										0.00	0	13,300,000
TRA2A On 14/12/2020 Spot Bond			6.16500	106.00619	6.16500	105.98861				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2A:On 14/12/2020 Spot Bond			5.96500	5.96500	5.96500	106.12391				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	101.60004				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B:On 14/12/2020 Spot Bond					0.00000	101.64011				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond					0.00000	102.66585				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C:On 14/12/2020 Spot Bond					0.00000	101.87233				0.00	0	0
Total TRA2C2 SPOT										0.00	0	0
Total For TRA2C2										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	102.28803				0.00	0	0
Total TRA2D1 SPOT										0.00	0	0
Total For TRA2D1										0.00	0	0
TRA2D:On 14/12/2020 Spot Bond					0.00000	102.28803				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	99.99983				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond					0.00000	99.98372				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A:On 14/11/2022 Spot Bond			6.38000	106.05343	6.38000	106.03533				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	99.99983				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	99.98371				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA3A7										0.00	0	0
TRA3B`On 14/11/2022 Spot Bond					0.00000	99.99979				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	99.99980				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A`On 13/04/2022 Spot Bond					0.00000	100.31076				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A`On 13/04/2024 Spot Bond					0.00000	100.78348				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A`On 13/04/2024 Spot Bond			6.67000	110.51227	6.67000	109.44882				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A`On 13/10/2020 Spot Bond					0.00000	100.71320				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A`On 13/04/2022 Spot Bond					0.00000	100.76101				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A`On 13/04/2024 Spot Bond					0.00000	100.78348				0.00	0	0
Total TRA4A7 SPOT										0.00	0	0
Total For TRA4A7										0.00	0	0
TRA4A`On 13/04/2024 Spot Bond			8.62000	100.74060	8.62000	100.71737				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B`On 13/04/2024 Spot Bond					0.00000	100.86827				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B`On 13/04/2024 Spot Bond					0.00000	100.86827				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ121On 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
TRQ131On 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
TRQ141On 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
TSE031On 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
TSG011On 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
TSG021On 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
TSG031On 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
TSG041On 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
TSG051On 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
TSG061On 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
TSG071On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG07U SPOT										0.00	0	0
Total For TSG07U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSG08l 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
TSP233 On 09/07/2020 Spot Bond					0.00000	98.86062				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP235 On 13/08/2020 Spot Bond					0.00000	103.69061				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP238 On 08/10/2020 Spot Bond					0.00000	97.05071				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP239 On 14/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP240 On 12/11/2020 Spot Bond					0.00000	96.30869				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TSP241 On 11/06/2020 Spot Bond					0.00000	99.48889				0.00	0	0
Total TSP241 SPOT										0.00	0	0
Total For TSP241										0.00	0	0
TSP242 On 10/09/2020 Spot Bond					0.00000	97.75432				0.00	0	0
Total TSP242 SPOT										0.00	0	0
Total For TSP242										0.00	0	0
TSP243 On 04/03/2021 Spot Bond					0.00000	94.45445				0.00	0	0
Total TSP243 SPOT										0.00	0	0
Total For TSP243										0.00	0	0
TSP244 On 18/03/2021 Spot Bond					0.00000	94.33514				0.00	0	0
Total TSP244 SPOT										0.00	0	0
Total For TSP244										0.00	0	0
TSP245 On 08/04/2021 Spot Bond					0.00000	94.19438				0.00	0	0
Total TSP245 SPOT										0.00	0	0
Total For TSP245										0.00	0	0
TSP246 On 22/10/2020 Spot Bond					0.00000	97.41991				0.00	0	0
Total TSP246 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TSP246										0.00	0	0
TSP247On 22/04/2021 Spot Bond					0.00000	94.63148				0.00	0	0
Total TSP247 SPOT										0.00	0	0
Total For TSP247										0.00	0	0
TU1A11On 31/01/2025 Spot Bond					0.00000	100.27114				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11On 31/01/2025 Spot Bond					0.00000	100.33800				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11On 31/01/2025 Spot Bond					0.00000	101.31360				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0:On 24/10/2024 Spot Bond					0.00000	100.42175				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC32 On 13/05/2020 Spot Bond					0.00000	0.00000				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	101.53249				0.00	0	0
Total TWC330 SPOT										0.00	0	0
Total For TWC330										0.00	0	0
TWC33 On 27/05/2020 Spot Bond					0.00000	101.44879				0.00	0	0
Total TWC331 SPOT										0.00	0	0
Total For TWC331										0.00	0	0
TWC33 On 04/06/2020 Spot Bond					0.00000	101.35153				0.00	0	0
Total TWC332 SPOT										0.00	0	0
Total For TWC332										0.00	0	0
TWC33 On 10/07/2020 Spot Bond					0.00000	100.58973				0.00	0	0
Total TWC333 SPOT										0.00	0	0
Total For TWC333										0.00	0	0
TWC33 On 20/07/2020 Spot Bond					0.00000	100.34060				0.00	0	0
Total TWC334 SPOT										0.00	0	0
Total For TWC334										0.00	0	0
TWC33 On 27/07/2020 Spot Bond					0.00000	100.28449				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TWC335 SPOT										0.00	0	0
Total For TWC335										0.00	0	0
TWC33 On 30/07/2020 Spot Bond					0.00000	100.21296				0.00	0	0
Total TWC336 SPOT										0.00	0	0
Total For TWC336										0.00	0	0
TWC33 On 13/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			584,000,000,000,000.00	35,840,000,000	25,600,000,000	
Total TWC337 SPOT									14,000,000,000,000.00	35,840,000,000	25,600,000,000	
Total For TWC337									14,000,000,000,000.00	35,840,000,000	25,600,000,000	
UG21 On 02/03/2021 Spot Bond			6.63000	105.24761	6.63000	105.22895			0.00	0	0	
Total UG21 SPOT									0.00	0	0	
Total For UG21									0.00	0	0	
UG26 On 09/03/2026 Spot Bond			9.94000	107.97186	9.94000	107.94341			0.00	0	0	
Total UG26 SPOT									0.00	0	0	
Total For UG26									0.00	0	0	
VCJA1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA1U SPOT									0.00	0	0	
Total For VCJA1U									0.00	0	0	
VCJA2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA2U SPOT									0.00	0	0	
Total For VCJA2U									0.00	0	0	
VCJA3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA3U SPOT									0.00	0	0	
Total For VCJA3U									0.00	0	0	
VCJA4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA4U SPOT									0.00	0	0	
Total For VCJA4U									0.00	0	0	
VCJA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA5U SPOT									0.00	0	0	
Total For VCJA5U									0.00	0	0	
VCJA6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA6U SPOT									0.00	0	0	
Total For VCJA6U									0.00	0	0	
VCJA7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total VCJA7U SPOT									0.00	0	0	
Total For VCJA7U									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCJA8(On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA8U SPOT										0.00	0	0
Total For VCJA8U										0.00	0	0
VCJA9(On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJA9U SPOT										0.00	0	0
Total For VCJA9U										0.00	0	0
VCJB1(On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB1U SPOT										0.00	0	0
Total For VCJB1U										0.00	0	0
VCJB2(On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB2U SPOT										0.00	0	0
Total For VCJB2U										0.00	0	0
VCJB3(On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4(On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5(On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6(On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7(On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8(On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9(On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1(On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 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
VCPB1I 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
VCPB2I 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
VCPB3I 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
VCPB4I On 20/04/2026 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 VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA11U SPOT										0.00	0	0
Total For VJA11U										0.00	0	0
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA12U SPOT										0.00	0	0
Total For VJA12U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB10U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For 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	101.60687				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	100.95144				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.43324				0.00	0	0
Total VKE10 SPOT										0.00	0	0
Total For VKE10										0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.43388				0.00	0	0
Total VKE11 SPOT										0.00	0	0
Total For VKE11										0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.45581				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.86355				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	101.93873				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	99.99988				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	99.99982				0.00	0	200,000,000
Total VKE16 SPOT										0.00	0	200,000,000
Total For VKE16										0.00	0	200,000,000
VPA03L On 20/10/2023 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 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
VPB05 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
VPB06 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
VPB07 On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08 On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09 On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10 On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VPB11 On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB11U SPOT										0.00	0	0
Total For VPB11U										0.00	0	0
VPB12 On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB12U SPOT										0.00	0	0
Total For VPB12U										0.00	0	0
VR862 On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR862U SPOT										0.00	0	0
Total For VR862U										0.00	0	0
VR865 On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR865U SPOT										0.00	0	0
Total For VR865U										0.00	0	0
VR867 On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR867U SPOT										0.00	0	0
Total For VR867U										0.00	0	0
VR868 On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR868U SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VR868U										0.00	0	0
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR869U SPOT										0.00	0	0
Total For VR869U										0.00	0	0
VR870L On 06/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR870U SPOT										0.00	0	0
Total For VR870U										0.00	0	0
VR871L On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR871U SPOT										0.00	0	0
Total For VR871U										0.00	0	0
VRI871 On 28/07/2020 Spot Bond					0.00000	100.22540				0.00	0	0
Total VRI871 SPOT										0.00	0	0
Total For VRI871										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.03603				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.74911				0.00	4,000,000,000	4,000,000,000
Total WHL02 SPOT										0.00	4,000,000,000	4,000,000,000
Total For WHL02										0.00	4,000,000,000	4,000,000,000
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	99.57943				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL06U SPOT										0.00	0	0
Total For WHL06U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			4.90500	104.31776	4.90500	104.30377				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			5.19000	107.96891	5.19000	107.95372				0.00	0	0
Total WSP5 SPOT										0.00	0	0
Total For WSP5										0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	52.40452	100.00000	52.28791				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										1.92e+017	402,067,957,278	566,333,809,143
Total for SPOT :										1.92e+017	402,067,957,278	566,333,809,143
Total Futures										1.92e+017	402,067,963,077	566,334,767,642
Total Options										5 463 250.00	10,000	275,091
Grand Total:										1.92e+017	402,067,973,077	566,335,042,733