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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 13/05/2020

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES33 On 06/08/2020 Bond Future			12.03541	73.51540	11.91334	74.13770			0.00	0	350
ES33 On 05/11/2020 Bond Future			12.27696	70.64763	12.14954	71.27865			0.00	0	0
ES33 On 04/02/2021 Bond Future			12.53863	71.53093	12.40555	72.16999			0.00	0	0
ES33 On 06/05/2021 Bond Future			12.80241	68.67050	12.66344	69.31800			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 06/08/2020 Bond Future			12.37948	73.47457	12.25159	74.19858			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			12.61164	70.12523	12.47779	70.85921			0.00	0	0
ES42 On 04/02/2021 Bond Future			12.85485	71.00213	12.71485	71.74549			0.00	0	0
ES42 On 06/05/2021 Bond Future			13.10972	67.65535	12.96301	68.40845			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 06/08/2020 Bond Future			136.69980	136.69980	136.61107	136.61107			0.00	0	3,096
I2025 On 05/11/2020 Bond Future			138.42576	138.42576	138.33775	138.33775			0.00	0	0
I2025 On 04/02/2021 Bond Future			138.66540	138.66540	138.57663	138.57663			0.00	0	0

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	06/05/2021	Bond Future			140.47897	140.47897	140.38935	140.38935			0.00	0	0
Total I2025 Future												0.00	0	3,096
Total For I2025												0.00	0	3,096
I2029	On	06/08/2020	Bond Future			99.78394	99.78394	99.69616	99.69616			0.00	0	4,982
I2029	On	05/11/2020	Bond Future			99.90662	99.90662	99.81909	99.81909			0.00	0	0
I2029	On	04/02/2021	Bond Future			101.17900	101.17900	101.09053	101.09053			0.00	0	0
I2029	On	06/05/2021	Bond Future			101.35089	101.35089	101.26152	101.26152			0.00	0	0
Total I2029 Future												0.00	0	4,982
Total For I2029												0.00	0	4,982
I2033	On	06/08/2020	Bond Future			96.53536	96.53536	97.66311	97.66311			0.00	0	11,410
I2033	On	05/11/2020	Bond Future			96.54148	96.54148	97.68486	97.68486			0.00	0	0
I2033	On	04/02/2021	Bond Future			97.77103	97.77103	98.92912	98.92912			0.00	0	0
I2033	On	06/05/2021	Bond Future			97.82020	97.82020	98.99378	98.99378			0.00	0	0
Total I2033 Future												0.00	0	11,410
Total For I2033												0.00	0	11,410
I2038	On	06/08/2020	Bond Future			107.91277	107.91277	108.33655	108.33655			14,784,049.49	137	11,161
I2038	On	05/11/2020	Bond Future			109.27542	109.27542	109.70604	109.70604			0.00	0	0
I2038	On	04/02/2021	Bond Future			108.95344	108.95344	109.38983	109.38983			0.00	0	0
I2038	On	06/05/2021	Bond Future			110.37851	110.37851	110.82094	110.82094			0.00	0	0
Total I2038 Future												14,784,049.49	137	11,161
Total For I2038												14,784,049.49	137	11,161
I2046	On	06/08/2020	Bond Future			97.14505	97.14505	98.05817	98.05817			2,331,481.20	24	15,257
I2046	On	05/11/2020	Bond Future			96.58505	96.58505	97.51108	97.51108			0.00	0	0
I2046	On	04/02/2021	Bond Future			97.81508	97.81508	98.75317	98.75317			0.00	0	0
I2046	On	06/05/2021	Bond Future			97.28547	97.28547	98.23593	98.23593			0.00	0	0
Total I2046 Future												2,331,481.20	24	15,257
Total For I2046												2,331,481.20	24	15,257
I2050	On	06/08/2020	Bond Future			98.34501	98.34501	98.99721	98.99721			12,588,161.28	128	15,749
I2050	On	05/11/2020	Bond Future			99.58675	99.58675	100.24862	100.24862			0.00	0	0
I2050	On	04/02/2021	Bond Future			98.94464	98.94464	99.61511	99.61511			0.00	0	0
I2050	On	06/05/2021	Bond Future			100.23900	100.23900	100.91839	100.91839			0.00	0	0
Total I2050 Future												12,588,161.28	128	15,749
Total For I2050												12,588,161.28	128	15,749
R186	On	06/08/2020	Bond Future			7.97149	113.89345	7.89813	114.28267		10.08	115,601,851.75	1,015	81,854
R186	On	05/11/2020	Bond Future			8.12826	115.30445	8.05049	115.70009		9.54	0.00	0	0
R186	On	04/02/2021	Bond Future			8.30262	111.45991	8.22024	111.86082		9.16	0.00	0	0
R186	On	06/05/2021	Bond Future			8.48659	112.89277	8.39914	113.29915		9.07	0.00	0	0

Contract 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 Future											115,601,851.75	1,015	81,854
R186	On	06/08/2020	Bond Future	8.37	Call		3,530.71000	3.53071	3,438,790	10.33	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put		1,056.69000	1.05669	1,353,990	10.33	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call		3,567.47000	3.56747	3,473,520	10.34	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put		1,041.77000	1.04177	1,337,040	10.34	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call		3,494.10000	3.49410	3,404,200	10.32	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put		1,249.78000	1.24978	1,571,140	10.22	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put		1,071.79000	1.07179	1,371,110	10.32	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Put		417.93000	0.41793	593,140	10.96	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call		6,088.45000	6.08845	5,874,440	10.96	0.00	0	900
R186	On	06/08/2020	Bond Future	8.00	Put		1,765.85000	1.76585	2,133,950	10.08	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call		2,305.87000	2.30587	2,284,750	10.08	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call		3,101.23000	3.10123	3,033,370	10.22	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put		1,561.00000	1.56100	2,017,530	9.98	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call		4,600.03000	4.60003	4,659,440	9.99	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put		1,546.32000	1.54632	2,001,370	9.99	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call		4,531.00000	4.53100	4,593,360	9.97	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put		1,575.80000	1.57580	2,033,800	9.97	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call		2,229.37000	2.22937	2,364,600	9.48	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.34	Put		2,099.06000	2.09906	2,587,540	9.73	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call		3,562.93000	3.56293	3,655,770	9.73	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call		6,831.58000	6.83158	6,727,700	10.30	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put		874.71000	0.87471	1,166,470	10.30	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call		4,565.47000	4.56547	4,626,360	9.98	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Put		2,875.28000	2.87528	3,393,200	9.54	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Call		2,617.46000	2.61746	2,739,740	9.54	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.00	Put		6,342.82000	6.34282	6,859,990	9.23	0.00	0	0
R186	On	05/11/2020	Bond Future	7.00	Call		820.00000	0.82000	941,530	9.23	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.84	Put		3,309.19000	3.30919	3,840,060	9.48	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call		3,020.84000	3.02084	3,119,670	9.12	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put		3,364.13000	3.36413	3,863,870	9.12	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call		3,045.37000	3.04537	3,143,300	9.12	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put		3,339.71000	3.33971	3,838,550	9.12	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call		3,070.01000	3.07001	3,167,030	9.13	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put		3,315.42000	3.31542	3,813,350	9.13	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Call		11,051.99000	11.05199	10,866,030	9.73	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Put		721.48000	0.72148	941,900	9.73	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Call		11,086.71000	11.08671	10,899,620	9.73	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Put		715.15000	0.71515	934,440	9.73	0.00	0	0

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R186	On	06/05/2021	Bond Future	10.78	Call			11,121.44000	11.12144	10,933,240	9.73	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Put			708.85000	0.70885	927,030	9.73	0.00	0	0
Total R186 Option												0.00	0	14,700
Total For R186												115,601,851.75	1,015	96,554
R197	On	06/08/2020	Bond Future			306.89373	306.89373	306.65226	306.65226			0.00	0	2,549
R197	On	05/11/2020	Bond Future			310.76809	310.76809	310.52779	310.52779			0.00	0	0
R197	On	04/02/2021	Bond Future			306.78462	306.78462	306.54209	306.54209			0.00	0	0
R197	On	06/05/2021	Bond Future			310.79757	310.79757	310.55259	310.55259			0.00	0	0
Total R197 Future												0.00	0	2,549
Total For R197												0.00	0	2,549
R202	On	06/08/2020	Bond Future			213.75955	213.75955	221.28118	221.28118			1,282,557.30	6	7,718
R202	On	05/11/2020	Bond Future			216.45793	216.45793	224.07780	224.07780			0.00	0	0
R202	On	04/02/2021	Bond Future			214.99674	214.99674	222.71395	222.71395			0.00	0	0
R202	On	06/05/2021	Bond Future			217.80855	217.80855	225.62743	225.62743			0.00	0	0
Total R202 Future												1,282,557.30	6	7,718
Total For R202												1,282,557.30	6	7,718
R2023	On	06/08/2020	Bond Future			5.29182	109.26778	5.26057	109.34416		3.16	0.00	0	27,356
R2023	On	05/11/2020	Bond Future			5.32138	106.70899	5.28579	106.78781		2.97	0.00	0	0
R2023	On	04/02/2021	Bond Future			5.36398	108.04288	5.32348	108.12296		2.59	0.00	0	0
R2023	On	06/05/2021	Bond Future			5.38612	105.51738	5.33948	105.59879		2.42	0.00	0	0
Total R2023 Future												0.00	0	27,356
R2023	On	06/08/2020	Bond Future	7.28	Put			5.66000	0.00566	8,290	4.03	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			4,756.84000	4.75684	4,683,230	4.03	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			6.08000	0.00608	8,850	4.03	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			4,779.71000	4.77971	4,706,020	4.03	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			5.87000	0.00587	8,560	4.03	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			4,802.57000	4.80257	4,728,820	4.03	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			4,732.64000	4.73264	4,661,950	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			30.65000	0.03065	38,780	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			4,692.17000	4.69217	4,621,760	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			32.01000	0.03201	40,420	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			4,712.39000	4.71239	4,641,840	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			31.32000	0.03132	39,590	3.58	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put			338.79000	0.33879	410,220	3.03	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call			2,322.06000	2.32206	2,311,580	3.03	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Put			335.77000	0.33577	405,370	3.03	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			2,289.81000	2.28981	2,282,720	3.03	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			342.13000	0.34213	415,120	3.03	0.00	0	0

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R2023	On	04/02/2021	Bond Future	6.33	Call		2,305.78000	2.30578	2,297,130	3.03	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Call		3,903.84000	3.90384	3,841,860	2.74	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Put		102.58000	0.10258	122,010	2.74	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Call		3,919.08000	3.91908	3,856,910	2.74	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Put		101.19000	0.10119	120,430	2.74	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Call		3,888.62000	3.88862	3,826,820	2.74	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Put		103.99000	0.10399	123,600	2.74	0.00	0	0
Total R2023 Option											0.00	0	0
Total For R2023											0.00	0	27,356
R2030	On	06/08/2020	Bond Future			9.58193	90.55192	9.48398	91.11612	15.88	102,323,669.60	1,130	119,463
R2030	On	05/11/2020	Bond Future			9.75547	91.67441	9.65318	92.24694	15.20	0.00	0	0
R2030	On	04/02/2021	Bond Future			9.94612	88.81543	9.83926	89.39530	14.62	0.00	0	0
R2030	On	06/05/2021	Bond Future			10.14540	89.95747	10.03369	90.54506	14.60	0.00	0	0
Total R2030 Future											102,323,669.60	1,130	119,463
R2030	On	06/08/2020	Bond Future	10.40	Call		5,934.07000	5.93407	5,729,740	17.17	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.40	Put		832.96000	0.83296	1,192,830	17.17	0.00	0	5,000
R2030	On	06/08/2020	Bond Future	11.47	Call		10,766.80000	10.76680	10,286,910	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.47	Put		176.16000	0.17616	260,470	17.34	0.00	0	650
R2030	On	06/08/2020	Bond Future	11.25	Call		9,760.71000	9.76071	9,306,800	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Put		1,057.94000	1.05794	1,458,740	16.85	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Call		5,132.63000	5.13263	4,969,230	16.85	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.87	Call		8,034.98000	8.03498	7,658,260	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Put		462.97000	0.46297	650,450	17.34	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.00	Put		1,382.13000	1.38213	1,814,090	16.50	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put		3,870.07000	3.87007	4,425,070	15.52	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Put		537.40000	0.53740	768,900	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call		7,487.61000	7.48761	7,154,910	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put		1,298.22000	1.29822	1,723,090	16.59	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call		4,495.93000	4.49593	4,356,600	16.59	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put		572.18000	0.57218	823,150	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.25	Put		259.69000	0.25969	369,980	17.34	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Put		1,880.27000	1.88027	2,343,660	16.13	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call		3,401.91000	3.40191	3,301,100	16.13	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.05	Put		4,027.63000	4.02763	4,581,960	15.48	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call		1,471.53000	1.47153	1,461,660	15.48	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put		3,456.32000	3.45632	4,012,440	15.63	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call		4,303.39000	4.30339	4,171,150	16.50	0.00	0	470
R2030	On	06/08/2020	Bond Future	8.50	Put		6,569.84000	6.56984	7,130,870	15.19	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call		637.73000	0.63773	634,560	15.19	0.00	0	323

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	8.36	Put			7,316.65000	7.31665	7,884,150	15.19	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			499.95000	0.49995	503,250	15.19	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			4,829.93000	4.82993	5,380,070	15.31	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			7,261.50000	7.26150	6,948,270	17.34	0.00	0	470
R2030	On	06/08/2020	Bond Future	9.11	Put			3,792.63000	3.79263	4,347,990	15.54	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			1,553.47000	1.55347	1,544,270	15.52	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			1,125.17000	1.12517	1,111,110	15.31	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			2,735.10000	2.73510	3,263,430	15.82	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Call			2,364.06000	2.36406	2,328,190	15.82	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.20	Call			1,794.22000	1.79422	1,786,140	15.63	0.00	0	323
R2030	On	06/08/2020	Bond Future	9.10	Call			1,574.38000	1.57438	1,565,370	15.53	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			3,831.23000	3.83123	4,386,420	15.53	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			1,595.48000	1.59548	1,586,640	15.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Call			3,401.96000	3.40196	3,457,280	15.11	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			6,237.73000	6.23773	6,209,690	16.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			2,991.75000	2.99175	3,586,560	15.29	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			10,043.12000	10.04312	10,672,040	14.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			733.29000	0.73329	789,680	14.54	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			6,367.25000	6.36725	6,986,680	14.59	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			1,701.42000	1.70142	1,748,320	14.59	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.06	Call			4,790.08000	4.79008	4,789,440	15.48	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			3,645.08000	3.64508	4,272,930	15.11	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			6,894.87000	6.89487	7,510,230	14.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,505.16000	1.50516	1,547,990	14.54	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			4,858.28000	4.85828	5,505,800	14.83	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			2,438.22000	2.43822	2,513,210	14.83	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.37	Call			5,869.83000	5.86983	5,849,420	15.88	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			1,796.04000	1.79604	2,340,530	16.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			8,771.74000	8.77174	9,399,320	14.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			979.39000	0.97939	1,034,440	14.54	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			5,581.72000	5.58172	6,211,870	14.69	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,047.53000	2.04753	2,105,150	14.69	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.38	Call			2,793.16000	2.79316	2,866,740	14.94	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			2,541.04000	2.54104	3,112,930	15.48	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			7,827.06000	7.82706	8,450,410	14.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,214.88000	1.21488	1,265,700	14.54	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.03	Put			5,621.52000	5.62152	6,250,520	14.68	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,028.21000	2.02821	2,084,680	14.68	0.00	0	15,947
R2030	On	05/11/2020	Bond Future	9.38	Put			4,345.81000	4.34581	4,991,920	14.94	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,956.23000	1.95623	2,508,350	15.88	0.00	0	15,947

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	05/11/2020	Bond Future	9.39	Call			2,818.14000	2.81814	2,891,100	14.95	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			4,313.34000	4.31334	4,958,830	14.95	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			2,843.00000	2.84300	2,915,840	14.95	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			4,280.80000	4.28080	4,926,170	14.95	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Put			8,669.67000	8.66967	9,296,950	14.54	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			1,002.42000	1.00242	1,057,170	14.54	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			6,324.38000	6.32438	6,944,330	14.59	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			1,718.55000	1.71855	1,765,970	14.59	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.86	Call			4,144.43000	4.14443	4,166,710	15.29	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			1,254.92000	1.25492	1,290,250	13.96	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			7,510.36000	7.51036	8,122,260	14.03	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			1,959.32000	1.95932	1,991,350	14.03	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			5,220.02000	5.22002	5,227,040	15.03	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			3,282.09000	3.28209	3,868,980	15.03	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			2,494.40000	2.49440	2,562,040	14.22	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Put			9,813.17000	9.81317	10,428,370	13.96	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			6,298.35000	6.29835	6,945,860	14.22	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			2,513.75000	2.51375	2,582,730	14.23	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			6,260.19000	6.26019	6,909,040	14.23	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			2,475.14000	2.47514	2,541,450	14.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			6,336.65000	6.33665	6,982,830	14.21	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Put			6,452.44000	6.45244	7,094,890	14.19	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			2,417.97000	2.41797	2,480,550	14.19	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.37	Put			9,763.76000	9.76376	10,378,700	13.96	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			1,266.85000	1.26685	1,301,920	13.96	0.00	0	1,000
R2030	On	06/05/2021	Bond Future	11.71	Call			10,296.86000	10.29686	10,033,070	15.62	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.71	Put			1,991.17000	1.99117	2,314,970	15.62	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.74	Put			3,327.63000	3.32763	3,955,370	15.30	0.00	0	700
R2030	On	06/05/2021	Bond Future	11.69	Call			10,230.34000	10.23034	9,968,850	15.62	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.69	Put			2,017.57000	2.01757	2,343,670	15.62	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Call			10,263.58000	10.26358	10,000,940	15.62	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Put			2,004.33000	2.00433	2,329,280	15.62	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Call			4,869.54000	4.86954	4,938,460	14.63	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Put			4,836.21000	4.83621	5,492,720	14.63	0.00	0	700
R2030	On	06/05/2021	Bond Future	9.15	Put			7,641.75000	7.64175	8,289,170	14.03	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.15	Call			2,808.82000	2.80882	2,868,650	14.03	0.00	0	700
R2030	On	06/05/2021	Bond Future	10.74	Call			6,958.58000	6.95858	6,998,730	15.30	0.00	0	0
Total R2030 Option												0.00	0	130,657
Total For R2030											102,323,669.60	1,130	250,120	

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	06/08/2020			10.29648	89.30525	10.18852	89.96157		17.76	3,840,125.75	43	98,712
R2032	On	05/11/2020			10.48311	86.26341	10.37057	86.92912		17.87	0.00	0	0
R2032	On	04/02/2021			10.68295	87.34188	10.56567	88.01619		16.44	0.00	0	0
R2032	On	06/05/2021			10.88788	84.31584	10.76559	84.99905		17.24	0.00	0	0
Total R2032 Future											3,840,125.75	43	98,712
R2032	On	06/08/2020	9.91	Call			1,996.56000	1.99656	1,983,690	17.38	0.00	0	0
R2032	On	06/08/2020	9.91	Put			3,721.84000	3.72184	4,365,290	17.38	0.00	0	800
R2032	On	06/08/2020	9.45	Call			1,033.19000	1.03319	1,037,980	16.81	0.00	0	0
R2032	On	06/08/2020	9.45	Put			5,712.29000	5.71229	6,373,400	16.81	0.00	0	0
R2032	On	06/08/2020	8.79	Put			9,486.21000	9.48621	10,165,570	16.74	0.00	0	0
R2032	On	06/08/2020	8.79	Call			329.84000	0.32984	352,880	16.74	0.00	0	800
R2032	On	06/08/2020	9.29	Put			6,542.50000	6.54250	7,208,180	16.76	0.00	0	0
R2032	On	06/08/2020	9.29	Call			804.48000	0.80448	813,840	16.76	0.00	0	800
R2032	On	06/08/2020	9.46	Call			1,048.91000	1.04891	1,053,370	16.82	0.00	0	0
R2032	On	06/08/2020	9.46	Put			5,662.38000	5.66238	6,323,160	16.82	0.00	0	0
R2032	On	06/08/2020	9.47	Call			1,064.81000	1.06481	1,068,790	16.82	0.00	0	0
R2032	On	06/08/2020	9.47	Put			5,612.71000	5.61271	6,273,010	16.82	0.00	0	0
R2032	On	05/11/2020	9.11	Put			9,140.68000	9.14068	9,886,570	16.94	0.00	0	0
R2032	On	05/11/2020	9.11	Call			1,173.68000	1.17368	1,253,860	16.94	0.00	0	3,000
R2032	On	05/11/2020	8.94	Call			966.70000	0.96670	1,048,380	16.94	0.00	0	1,000
R2032	On	05/11/2020	9.44	Put			7,453.20000	7.45320	8,220,710	17.10	0.00	0	0
R2032	On	05/11/2020	9.44	Call			1,665.86000	1.66586	1,767,660	17.10	0.00	0	1,000
R2032	On	05/11/2020	11.08	Call			6,343.78000	6.34378	6,372,200	19.05	0.00	0	0
R2032	On	05/11/2020	9.76	Put			6,007.18000	6.00718	6,824,820	17.42	0.00	0	0
R2032	On	05/11/2020	9.77	Call			2,291.04000	2.29104	2,442,460	17.43	0.00	0	0
R2032	On	05/11/2020	9.77	Put			5,966.84000	5.96684	6,783,970	17.43	0.00	0	0
R2032	On	05/11/2020	9.75	Call			2,246.08000	2.24608	2,398,050	17.41	0.00	0	0
R2032	On	05/11/2020	10.99	Put			2,422.54000	2.42254	3,130,160	18.89	0.00	0	3,000
R2032	On	05/11/2020	8.94	Put			10,083.95000	10.08395	10,831,340	16.94	0.00	0	0
R2032	On	05/11/2020	9.61	Put			6,660.60000	6.66060	7,454,860	17.27	0.00	0	0
R2032	On	05/11/2020	9.61	Call			1,969.38000	1.96938	2,097,930	17.27	0.00	0	3,000
R2032	On	05/11/2020	10.99	Call			6,000.17000	6.00017	6,042,080	18.89	0.00	0	0
R2032	On	05/11/2020	9.75	Put			6,047.95000	6.04795	6,865,630	17.41	0.00	0	0
R2032	On	05/11/2020	11.08	Put			2,263.56000	2.26356	2,957,690	19.05	0.00	0	1,000
R2032	On	05/11/2020	9.76	Call			2,268.38000	2.26838	2,420,310	17.42	0.00	0	0
R2032	On	04/02/2021	9.63	Put			7,908.98000	7.90898	8,657,680	15.73	0.00	0	0
R2032	On	04/02/2021	9.61	Call			2,219.69000	2.21969	2,290,950	15.71	0.00	0	0
R2032	On	04/02/2021	9.61	Put			7,999.19000	7.99919	8,744,760	15.71	0.00	0	0
R2032	On	04/02/2021	9.29	Call			1,694.36000	1.69436	1,759,190	15.63	0.00	0	800

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	04/02/2021	Bond Future	10.82	Call			5,315.33000	5.31533	5,362,560	16.74	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			3,862.32000	3.86232	4,583,860	16.74	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.62	Call			2,237.70000	2.23770	2,310,530	15.72	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			7,954.00000	7.95400	8,701,140	15.72	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			2,255.82000	2.25582	2,330,210	15.73	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			12,231.99000	12.23199	12,980,230	15.63	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			1,060.72000	1.06072	1,134,650	15.63	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			9,528.24000	9.52824	10,267,380	15.63	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Call			9,839.12000	9.83912	9,685,020	18.42	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Put			2,680.00000	2.68000	3,209,110	18.42	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Call			9,764.81000	9.76481	9,621,930	18.42	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Put			2,705.15000	2.70515	3,245,480	18.42	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Call			9,801.82000	9.80182	9,653,460	18.42	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Put			2,692.40000	2.69240	3,227,250	18.42	0.00	0	0
Total R2032 Option												0.00	0	16,800
Total For R2032												3,840,125.75	43	115,512
R2035	On	06/08/2020	Bond Future			10.91106	89.28719	10.77732	90.15166		19.28	77,858,429.68	872	104,678
R2035	On	05/11/2020	Bond Future			11.10461	85.91316	10.96534	86.78968		19.55	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.31513	86.98721	11.16998	87.87485		17.94	0.00	0	0
R2035	On	06/05/2021	Bond Future			11.52265	83.62320	11.37150	84.52250		18.90	0.00	0	0
Total R2035 Future												77,858,429.68	872	104,678
R2035	On	06/08/2020	Bond Future	9.67	Put			8,292.36000	8.29236	9,138,060	17.83	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			612.86000	0.61286	594,090	17.83	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			12,978.10000	12.97810	13,849,700	17.83	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			160.17000	0.16017	167,300	17.83	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			14,927.63000	14.92763	15,799,660	17.83	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			88.63000	0.08863	96,190	17.83	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.91	Call			915.53000	0.91553	886,880	17.95	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			6,848.02000	6.84802	7,683,840	17.95	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			2,000.44000	2.00044	1,998,000	18.86	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Put			4,171.57000	4.17157	5,033,600	18.86	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.09	Put			12,300.22000	12.30022	13,170,890	17.83	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			195.72000	0.19572	201,920	17.83	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.92	Call			930.19000	0.93019	901,240	17.96	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			6,790.92000	6.79092	7,626,440	17.96	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			945.02000	0.94502	915,890	17.97	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			6,734.06000	6.73406	7,569,400	17.97	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			2,457.91000	2.45791	2,521,560	18.76	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			6,563.98000	6.56398	7,504,150	18.76	0.00	0	0

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	05/11/2020	Bond Future	10.32	Call			2,413.78000	2.41378	2,473,550	18.73	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			6,655.93000	6.65593	7,592,220	18.73	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			2,435.78000	2.43578	2,497,490	18.74	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			6,609.85000	6.60985	7,548,080	18.74	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Call			4,817.67000	4.81767	4,804,180	17.84	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			5,002.76000	5.00276	5,876,910	17.84	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.06	Call			2,173.58000	2.17358	2,157,800	16.96	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			9,446.37000	9.44637	10,318,230	16.96	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			2,137.87000	2.13787	2,123,890	16.96	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			9,550.00000	9.55000	10,423,660	16.96	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			2,320.45000	2.32045	2,297,070	16.96	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			9,038.94000	9.03894	9,903,200	16.96	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			2,155.67000	2.15567	2,140,800	16.96	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			9,498.09000	9.49809	10,370,860	16.96	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Put			10,208.96000	10.20896	11,113,240	18.03	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Call			2,993.10000	2.99310	2,998,080	18.03	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.35	Call			9,186.00000	9.18600	9,070,020	20.17	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.35	Put			3,611.46000	3.61146	4,394,780	20.17	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Call			7,982.57000	7.98257	7,953,230	19.81	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Put			3,578.13000	3.57813	4,348,970	20.17	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Put			4,224.01000	4.22401	5,093,970	19.81	0.00	0	793
R2035	On	06/05/2021	Bond Future	11.32	Call			5,697.03000	5.69703	5,714,790	18.96	0.00	0	0
R2035	On	06/05/2021	Bond Future	11.32	Put			6,006.77000	6.00677	6,923,830	18.96	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.36	Call			9,223.49000	9.22349	9,101,120	20.17	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.36	Put			3,594.90000	3.59490	4,371,830	20.17	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Call			9,260.72000	9.26072	9,132,260	20.17	0.00	0	0
Total R2035 Option												0.00	0	32,940
Total For R2035												77,858,429.68	872	137,618
R2037	On	06/08/2020	Bond Future			11.16548	80.38674	11.03708	81.20218		21.76	1,688,121.54	21	87,863
R2037	On	05/11/2020	Bond Future			11.35356	81.38343	11.21999	82.21018		20.95	0.00	0	0
R2037	On	04/02/2021	Bond Future			11.55759	78.14558	11.41850	78.98284		20.26	0.00	0	0
R2037	On	06/05/2021	Bond Future			11.76745	79.15064	11.62261	79.99885		20.26	0.00	0	0
Total R2037 Future												1,688,121.54	21	87,863
R2037	On	06/08/2020	Bond Future	9.87	Put			8,628.98000	8.62898	9,446,610	20.23	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			610.49000	0.61049	612,100	20.23	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			8,565.53000	8.56553	9,382,580	20.23	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			589.89000	0.58989	592,630	20.23	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			8,692.65000	8.69265	9,510,830	20.23	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			600.12000	0.60012	602,310	20.23	0.00	0	0

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	05/11/2020	Bond Future	10.18	Call			1,708.60000	1.70860	1,762,120	19.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			8,621.37000	8.62137	9,501,640	19.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			1,725.73000	1.72573	1,778,570	19.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			8,567.79000	8.56779	9,447,380	19.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			1,691.59000	1.69159	1,745,780	19.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			8,675.16000	8.67516	9,556,100	19.68	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Call			3,395.57000	3.39557	3,439,270	19.57	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.85	Put			6,964.63000	6.96463	7,845,590	19.57	0.00	0	72
R2037	On	04/02/2021	Bond Future	10.35	Call			2,328.54000	2.32854	2,350,410	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Call			2,202.14000	2.20214	2,229,440	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.28	Put			9,601.33000	9.60133	10,465,890	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.29	Call			2,219.91000	2.21991	2,246,460	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.48	Call			2,575.79000	2.57579	2,586,410	19.18	0.00	0	240
R2037	On	04/02/2021	Bond Future	13.73	Call			13,453.62000	13.45362	12,946,900	21.84	0.00	0	0
R2037	On	04/02/2021	Bond Future	13.73	Put			1,149.67000	1.14967	1,480,210	21.84	0.00	0	300
R2037	On	04/02/2021	Bond Future	10.29	Put			9,549.62000	9.54962	10,413,430	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Call			2,184.46000	2.18446	2,212,500	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.27	Put			9,653.22000	9.65322	10,518,520	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	10.35	Put			9,243.10000	9.24310	10,102,230	19.18	0.00	0	72
R2037	On	04/02/2021	Bond Future	9.65	Put			13,219.69000	13.21969	14,114,520	19.18	0.00	0	0
R2037	On	04/02/2021	Bond Future	9.65	Call			1,268.69000	1.26869	1,326,260	19.18	0.00	0	72
R2037	On	04/02/2021	Bond Future	11.97	Put			3,621.54000	3.62154	4,351,900	20.86	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.97	Call			6,862.45000	6.86245	6,755,550	20.86	0.00	0	300
R2037	On	04/02/2021	Bond Future	11.90	Call			6,618.42000	6.61842	6,516,800	20.76	0.00	0	0
R2037	On	04/02/2021	Bond Future	11.90	Put			3,777.37000	3.77737	4,513,010	20.76	0.00	0	240
R2037	On	04/02/2021	Bond Future	10.48	Put			8,601.11000	8.60111	9,448,990	19.18	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.43	Call			8,530.59000	8.53059	8,574,090	21.51	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.43	Put			3,978.29000	3.97829	4,870,000	21.51	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Call			8,565.71000	8.56571	8,608,580	21.53	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.44	Put			3,959.63000	3.95963	4,850,710	21.53	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Call			8,495.21000	8.49521	8,539,640	21.50	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Put			3,996.74000	3.99674	4,889,380	21.50	0.00	0	0
Total R2037 Option												0.00	0	1,296
Total For R2037												1,688,121.54	21	89,159
R2040	On	06/08/2020	Bond Future			11.28817	82.40582	11.17001	83.20029		21.99	824,058.20	10	52,528
R2040	On	05/11/2020	Bond Future			11.47386	83.42765	11.35088	84.23315		21.24	0.00	0	0
R2040	On	04/02/2021	Bond Future			11.67519	79.96503	11.54704	80.78081		20.53	0.00	0	0
R2040	On	06/05/2021	Bond Future			11.88188	80.99355	11.74835	81.82002		20.52	0.00	0	0
Total R2040 Future												824,058.20	10	52,528

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	06/08/2020	Bond Future	9.57	Put			12,333.42000	12.33342	13,140,830	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			4,614.09000	4.61409	5,404,790	21.10	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.02	Put			9,006.39000	9.00639	9,800,790	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Call			2,148.24000	2.14824	2,132,710	21.24	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put			4,363.45000	4.36345	5,142,390	21.24	0.00	0	12,538
R2040	On	06/08/2020	Bond Future	11.26	Call			3,533.49000	3.53349	3,400,200	22.01	0.00	0	0
R2040	On	06/08/2020	Bond Future	11.26	Put			2,927.30000	2.92730	3,588,480	22.01	0.00	0	517
R2040	On	06/08/2020	Bond Future	10.04	Put			8,869.84000	8.86984	9,663,060	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			582.03000	0.58203	581,960	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			237.50000	0.23750	250,440	20.06	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put			8,666.96000	8.66696	9,458,300	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			636.74000	0.63674	633,610	20.06	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.79	Call			1,972.92000	1.97292	1,969,150	21.10	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			592.67000	0.59267	592,020	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			8,937.99000	8.93799	9,731,810	20.06	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			603.46000	0.60346	602,210	20.06	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Put			5,705.93000	5.70593	6,677,020	20.94	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Put			10,984.61000	10.98461	11,855,250	19.73	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			1,728.46000	1.72846	1,801,270	19.85	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			1,572.09000	1.57209	1,627,680	19.73	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.70	Call			5,733.17000	5.73317	5,774,530	21.92	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			3,479.74000	3.47974	4,326,600	21.92	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			14,509.49000	14.50949	15,382,530	19.73	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			653.13000	0.65313	720,670	19.73	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.30	Put			9,135.71000	9.13571	10,008,670	19.81	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			1,217.97000	1.21797	1,283,110	19.73	0.00	0	2,230
R2040	On	05/11/2020	Bond Future	11.50	Call			5,002.75000	5.00275	5,058,400	21.56	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			4,027.70000	4.02770	4,888,850	21.56	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			1,710.58000	1.71058	1,780,700	19.83	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			9,077.62000	9.07762	9,953,240	19.83	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Call			3,335.09000	3.33509	3,500,680	20.94	0.00	0	2,230
R2040	On	05/11/2020	Bond Future	9.73	Put			12,820.91000	12.82091	13,695,530	19.73	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			880.52000	0.88052	949,640	19.73	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			9,548.80000	9.54880	10,409,890	19.73	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			9,019.75000	9.01975	9,898,060	19.85	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			1,692.82000	1.69282	1,760,280	19.81	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			1,657.57000	1.65757	1,698,430	19.32	0.00	0	800
R2040	On	04/02/2021	Bond Future	11.74	Call			5,848.77000	5.84877	5,856,670	20.79	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			10,044.03000	10.04403	10,879,490	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Call			2,213.69000	2.21369	2,234,870	19.32	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	04/02/2021	Bond Future	11.57	Put		5,124.21000	5.12421	5,979,090	20.61	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put		15,506.41000	15.50641	16,376,410	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call		1,013.85000	1.01385	1,068,070	19.32	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put		12,116.82000	12.11682	12,973,460	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.57	Call		5,271.36000	5.27136	5,310,460	20.61	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put		10,155.79000	10.15579	10,992,750	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put		4,625.51000	4.62551	5,449,190	20.79	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.41	Call		2,232.27000	2.23227	2,252,700	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put		10,099.81000	10.09981	10,936,020	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call		2,250.95000	2.25095	2,270,630	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Put		16,094.89000	16.09489	16,965,460	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call		931.24000	0.93124	986,030	19.32	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put		11,079.04000	11.07904	11,926,710	19.32	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call		1,930.38000	1.93038	1,962,270	19.32	0.00	0	500
R2040	On	06/05/2021	Bond Future	12.43	Call		8,397.45000	8.39745	8,433,210	21.35	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Put		4,321.06000	4.32106	5,183,290	21.35	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Call		8,432.65000	8.43265	8,468,450	21.37	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Put		4,299.02000	4.29902	5,161,290	21.37	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Call		8,361.99000	8.36199	8,397,690	21.34	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Put		4,342.90000	4.34290	5,205,070	21.34	0.00	0	0
Total R2040 Option											0.00	0	33,815
Total For R2040											824,058.20	10	86,343
R2044	On	06/08/2020	Bond Future			11.31631	79.31293	11.18747	80.18401	22.91	274,422,737.80	3,460	83,794
R2044	On	05/11/2020	Bond Future			11.49503	80.29643	11.36094	81.17942	22.13	0.00	0	0
R2044	On	04/02/2021	Bond Future			11.68860	76.91983	11.54885	77.81404	21.37	0.00	0	0
R2044	On	06/05/2021	Bond Future			11.88704	77.90916	11.74138	78.81515	21.35	0.00	0	0
Total R2044 Future											274,422,737.80	3,460	83,794
R2044	On	06/08/2020	Bond Future	9.86	Put		10,432.40000	10.43240	11,290,180	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put		14,479.91000	14.47991	15,353,850	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call		140.10000	0.14010	142,960	20.85	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put		9,551.46000	9.55146	10,400,920	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call		527.52000	0.52752	505,900	20.85	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call		2,807.04000	2.80704	2,772,350	22.64	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put		3,477.00000	3.47700	4,313,390	22.64	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put		17,631.24000	17.63124	18,506,460	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call		56.65000	0.05665	60,790	20.85	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put		11,981.65000	11.98165	12,848,920	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call		277.49000	0.27749	273,680	20.85	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call		2,292.01000	2.29201	2,293,340	22.32	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	06/08/2020	Bond Future	9.87	Call			427.08000	0.42708	413,170	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			10,357.56000	10.35756	11,214,730	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			435.53000	0.43553	421,000	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			10,282.97000	10.28297	11,139,520	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			418.75000	0.41875	405,450	20.85	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			4,082.72000	4.08272	4,955,130	22.32	0.00	0	140
R2044	On	05/11/2020	Bond Future	11.06	Call			3,520.09000	3.52009	3,625,110	21.89	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			3,872.90000	3.87290	3,951,040	22.03	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			5,160.15000	5.16015	6,121,280	22.03	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			4,755.92000	4.75592	4,773,610	22.37	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			4,299.03000	4.29903	5,199,710	22.37	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			13,198.25000	13.19825	14,122,260	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Put			11,425.48000	11.42548	12,340,980	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			1,165.04000	1.16504	1,197,550	20.52	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			20,294.51000	20.29451	21,213,140	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			244.72000	0.24472	280,360	20.52	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			11,088.88000	11.08888	12,001,870	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			509.77000	0.50977	553,250	20.52	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.29	Put			16,588.03000	16.58803	17,514,100	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			473.86000	0.47386	516,940	20.52	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			11,493.52000	11.49352	12,409,490	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			1,151.33000	1.15133	1,184,310	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			4,581.09000	4.58109	4,610,180	22.30	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			856.28000	0.85628	897,300	20.52	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.35	Call			1,776.03000	1.77603	1,815,410	20.70	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			9,019.67000	9.01967	9,942,040	20.70	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			1,794.56000	1.79456	1,836,480	20.72	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			8,961.12000	8.96112	9,886,030	20.72	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			1,757.63000	1.75763	1,794,480	20.68	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			1,235.34000	1.23534	1,265,340	20.52	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.06	Put			5,565.29000	5.56529	6,553,300	21.89	0.00	0	525
R2044	On	05/11/2020	Bond Future	10.04	Put			10,955.93000	10.95593	11,867,850	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			1,264.29000	1.26429	1,293,220	20.52	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			16,172.34000	16.17234	17,098,810	20.52	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			9,078.47000	9.07847	9,998,310	20.68	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			4,454.54000	4.45454	5,366,620	22.30	0.00	0	568
R2044	On	04/02/2021	Bond Future	10.04	Put			12,514.66000	12.51466	13,412,450	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			1,611.47000	1.61147	1,615,050	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			7,971.70000	7.97170	8,907,810	20.57	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.29	Call			2,021.19000	2.02119	2,006,080	20.10	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	04/02/2021	Bond Future	10.29	Put		10,946.05000	10.94605	11,825,150	20.10	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put		15,161.67000	15.16167	16,078,030	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call		1,104.99000	1.10499	1,127,140	20.10	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.36	Put		10,531.33000	10.53133	11,404,220	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call		2,165.71000	2.16571	2,143,460	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put		10,472.96000	10.47296	11,344,920	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call		2,128.96000	2.12896	2,108,550	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put		10,589.92000	10.58992	11,463,720	20.10	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call		3,148.77000	3.14877	3,190,670	20.57	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Call		2,147.28000	2.14728	2,125,960	20.10	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Put		4,306.78000	4.30678	5,174,740	22.23	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Call		8,524.40000	8.52440	8,486,260	22.25	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Put		4,285.07000	4.28507	5,152,920	22.25	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Call		8,453.63000	8.45363	8,415,990	22.22	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Put		4,328.32000	4.32832	5,196,670	22.22	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Call		8,489.14000	8.48914	8,451,110	22.23	0.00	0	0
Total R2044 Option											0.00	0	15,795
Total For R2044											274,422,737.80	3,460	99,589
R2048	On	06/08/2020	Bond Future			11.28670	82.53068	11.16271	83.38459	22.25	8,830,782.76	107	82,288
R2048	On	05/11/2020	Bond Future			11.46478	79.13614	11.33558	80.00177	22.59	0.00	0	0
R2048	On	04/02/2021	Bond Future			11.65764	80.12550	11.52284	81.00211	20.62	0.00	0	0
R2048	On	06/05/2021	Bond Future			11.84689	76.73653	11.70639	77.62460	21.76	0.00	0	0
Total R2048 Future											8,830,782.76	107	82,288
R2048	On	06/08/2020	Bond Future	10.19	Call		767.01000	0.76701	745,890	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put		8,080.54000	8.08054	8,913,330	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call		780.65000	0.78065	758,530	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put		8,013.02000	8.01302	8,844,810	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call		753.54000	0.75354	733,410	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put		8,148.35000	8.14835	8,982,130	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Put		956.87000	0.95687	1,467,550	24.59	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call		7,919.58000	7.91958	7,576,350	24.59	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put		1,577.38000	1.57738	2,202,000	23.40	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call		5,797.45000	5.79745	5,568,160	23.40	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put		3,357.80000	3.35780	4,204,560	22.00	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call		2,919.58000	2.91958	2,912,430	22.00	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put		575.08000	0.57508	818,900	24.59	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call		10,377.71000	10.37771	9,767,620	24.59	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put		7,038.06000	7.03806	7,867,340	20.33	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call		1,007.33000	1.00733	982,700	20.33	0.00	0	640

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future	11.85	Put			1,489.89000	1.48989	2,104,310	23.53	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			6,023.95000	6.02395	5,784,460	23.53	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			3,191.40000	3.19140	4,018,080	22.08	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			3,102.92000	3.10292	3,075,690	22.08	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			4,338.07000	4.33807	5,228,850	21.46	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			2,109.29000	2.10929	2,146,160	21.46	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			15,671.70000	15.67170	16,535,250	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			97.62000	0.09762	107,260	20.20	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			18,048.49000	18.04849	18,909,890	20.20	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			48.45000	0.04845	55,940	20.20	0.00	0	3,000
R2048	On	05/11/2020	Bond Future	11.00	Put			5,740.39000	5.74039	6,733,930	22.26	0.00	0	0
R2048	On	05/11/2020	Bond Future	11.00	Call			3,409.34000	3.40934	3,537,250	22.26	0.00	0	800
R2048	On	05/11/2020	Bond Future	10.00	Put			11,273.97000	11.27397	12,170,810	20.88	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.00	Call			1,214.40000	1.21440	1,245,610	20.88	0.00	0	800
R2048	On	05/11/2020	Bond Future	10.04	Call			1,273.46000	1.27346	1,302,550	20.88	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			10,999.35000	10.99935	11,894,070	20.88	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			1,243.68000	1.24368	1,273,850	20.88	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			11,136.14000	11.13614	12,031,940	20.88	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			1,258.51000	1.25851	1,288,150	20.88	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			11,067.61000	11.06761	11,962,880	20.88	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			2,388.32000	2.38832	2,361,350	19.36	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			9,825.09000	9.82509	10,674,730	19.36	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			2,348.06000	2.34806	2,323,100	19.36	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			9,939.74000	9.93974	10,791,390	19.36	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			2,368.14000	2.36814	2,342,180	19.36	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			9,882.30000	9.88230	10,732,950	19.36	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Call			8,306.97000	8.30697	8,262,940	22.49	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Put			4,445.33000	4.44533	5,289,370	22.49	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Call			8,342.31000	8.34231	8,298,490	22.50	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Put			4,422.58000	4.42258	5,266,830	22.50	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Call			8,377.69000	8.37769	8,333,780	22.52	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.36	Put			4,399.96000	4.39996	5,244,120	22.52	0.00	0	0
Total R2048 Option												0.00	0	29,088
Total For R2048												8,830,782.76	107	111,376
R208	On	06/08/2020	Bond Future			3.38465	104.55878	3.37262	104.56643		0.46	0.00	0	28,952
R208	On	05/11/2020	Bond Future			2.31197	102.45991	2.28859	102.46909		0.21	0.00	0	0
Total R208 Future												0.00	0	28,952
R208	On	06/08/2020	Bond Future	5.56	Call			1,372.97000	1.37297	1,365,320	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			0.00000	0.00000	0,000	0.66	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2020	Bond Future	5.57	Call		1,379.17000	1.37917	1,371,520	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put		0.00000	0.00000	0,000	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call		1,366.77000	1.36677	1,359,120	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put		0.00000	0.00000	0,000	0.66	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call		968.32000	0.96832	959,140	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put		0.00000	0.00000	0,000	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call		972.17000	0.97217	962,990	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put		0.00000	0.00000	0,000	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call		964.47000	0.96447	955,290	0.28	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put		0.00000	0.00000	0,000	0.28	0.00	0	0
Total R208 Option											0.00	0	0
Total For R208											0.00	0	28,952
R209	On	06/08/2020	Bond Future			10.90432	67.70507	10.78080	68.38482	23.53	14,556,590.05	215	63,963
R209	On	05/11/2020	Bond Future			11.07809	65.40126	10.94990	66.09036	23.56	0.00	0	0
R209	On	04/02/2021	Bond Future			11.26226	66.21893	11.12925	66.91678	21.73	0.00	0	0
R209	On	06/05/2021	Bond Future			11.44969	63.92715	11.31161	64.63417	22.77	0.00	0	0
Total R209 Future											14,556,590.05	215	63,963
R209	On	06/08/2020	Bond Future	5.56	Call		0.00000	0.00000	0,010	22.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put		41,039.84000	41.03984	41,719,600	22.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call		0.00000	0.00000	0,010	22.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put		40,931.51000	40.93151	41,611,270	22.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call		0.00000	0.00000	0,010	22.73	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put		41,148.32000	41.14832	41,828,080	22.73	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call		1,844.97000	1.84497	1,915,680	22.66	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put		7,239.36000	7.23936	7,999,170	22.66	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call		1,861.40000	1.86140	1,932,310	22.66	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put		7,195.07000	7.19507	7,955,080	22.66	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call		1,828.63000	1.82863	1,898,980	22.65	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put		7,283.81000	7.28381	8,043,260	22.65	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call		2,299.76000	2.29976	2,338,470	20.79	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put		8,093.13000	8.09313	8,829,690	20.79	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Call		2,316.58000	2.31658	2,354,630	20.79	0.00	0	0
R209	On	04/02/2021	Bond Future	10.11	Put		8,050.13000	8.05013	8,786,030	20.79	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call		2,333.48000	2.33348	2,370,860	20.79	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put		8,007.28000	8.00728	8,742,510	20.79	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Call		7,969.80000	7.96980	8,032,080	24.33	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Put		3,474.73000	3.47473	4,244,030	24.33	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Call		8,000.77000	8.00077	8,062,220	24.35	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Put		3,459.34000	3.45934	4,227,810	24.35	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/05/2021	Bond Future	12.22	Call			7,938.87000	7.93887	8,001,740	24.31	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Put			3,490.20000	3.49020	4,260,090	24.31	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												14,556,590.05	215	63,963
R210	On	06/08/2020	Bond Future			186.07199	186.07199	186.55818	186.55818			0.00	0	1,929
R210	On	05/11/2020	Bond Future			185.71274	185.71274	186.20769	186.20769			0.00	0	0
R210	On	04/02/2021	Bond Future			188.07808	188.07808	188.57956	188.57956			0.00	0	0
R210	On	06/05/2021	Bond Future			187.79532	187.79532	188.30396	188.30396			0.00	0	0
Total R210 Future												0.00	0	1,929
Total For R210												0.00	0	1,929
R212	On	06/08/2020	Bond Future			165.58781	165.58781	165.65768	165.65768			0.00	0	6,744
R212	On	05/11/2020	Bond Future			167.67865	167.67865	167.75166	167.75166			0.00	0	0
R212	On	04/02/2021	Bond Future			167.49314	167.49314	167.56747	167.56747			0.00	0	0
R212	On	06/05/2021	Bond Future			169.68387	169.68387	169.75961	169.75961			0.00	0	0
Total R212 Future												0.00	0	6,744
Total For R212												0.00	0	6,744
R213	On	06/08/2020	Bond Future			9.99644	83.86693	9.90378	84.38610		17.65	1,761,205.53	21	14,265
R213	On	05/11/2020	Bond Future			10.17475	81.37222	10.07820	81.89896		17.62	0.00	0	0
R213	On	04/02/2021	Bond Future			10.36980	82.38940	10.26916	82.92298		16.24	0.00	0	0
R213	On	06/05/2021	Bond Future			10.56285	79.91312	10.45801	80.45379		16.95	0.00	0	0
Total R213 Future												1,761,205.53	21	14,265
R213	On	06/08/2020	Bond Future	9.31	Put			4,688.74000	4.68874	5,222,810	17.05	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			1,220.96000	1.22096	1,235,210	17.03	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			4,773.85000	4.77385	5,307,270	17.03	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			1,237.80000	1.23780	1,252,380	17.04	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			4,731.18000	4.73118	5,264,930	17.04	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			1,254.81000	1.25481	1,269,710	17.05	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			5,138.94000	5.13894	5,815,910	17.30	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			2,425.91000	2.42591	2,576,340	17.30	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			5,103.30000	5.10330	5,780,470	17.30	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			2,447.62000	2.44762	2,598,240	17.31	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			5,067.83000	5.06783	5,745,190	17.31	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			2,404.32000	2.40432	2,554,550	17.30	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call			2,239.37000	2.23937	2,332,420	15.62	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put			7,107.42000	7.10742	7,734,050	15.62	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call			2,256.76000	2.25676	2,350,930	15.63	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put			7,067.28000	7.06728	7,695,030	15.63	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call			2,274.24000	2.27424	2,369,780	15.63	0.00	0	0

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	04/02/2021	Bond Future	9.41	Put		7,027.29000	7.02729	7,656,410	15.63	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Call		9,394.23000	9.39423	9,294,860	18.13	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Put		2,412.52000	2.41252	2,853,820	18.13	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Call		9,429.11000	9.42911	9,324,550	18.13	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Put		2,401.58000	2.40158	2,837,690	18.13	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Call		9,464.01000	9.46401	9,354,280	18.13	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Put		2,390.70000	2.39070	2,821,640	18.13	0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											1,761,205.53	21	14,265
R214	On	06/08/2020	Bond Future			11.12422	65.83198	10.99522	66.55593	24.94	3,291,599.00	50	22,111
R214	On	05/11/2020	Bond Future			11.29419	63.36632	11.16024	64.10015	25.06	0.00	0	0
R214	On	04/02/2021	Bond Future			11.47765	64.15851	11.33843	64.90162	23.07	0.00	0	0
R214	On	06/05/2021	Bond Future			11.65730	61.70052	11.51273	62.45338	24.24	0.00	0	0
Total R214 Future											3,291,599.00	50	22,111
R214	On	06/08/2020	Bond Future	9.98	Call		868.76000	0.86876	857,560	23.97	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put		7,064.03000	7.06403	7,776,780	23.97	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call		881.32000	0.88132	869,320	23.97	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put		7,010.97000	7.01097	7,722,920	23.97	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call		856.33000	0.85633	845,900	23.97	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put		7,117.32000	7.11732	7,830,840	23.97	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call		1,960.08000	1.96008	2,013,120	24.02	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put		7,337.11000	7.33711	8,123,980	24.02	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call		1,977.43000	1.97743	2,030,820	24.03	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put		7,291.47000	7.29147	8,078,690	24.03	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call		1,942.84000	1.94284	1,996,600	24.02	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put		7,382.96000	7.38296	8,170,550	24.02	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call		2,392.98000	2.39298	2,431,310	22.11	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put		8,298.12000	8.29812	9,079,560	22.11	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call		2,410.51000	2.41051	2,449,910	22.11	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put		8,253.38000	8.25338	9,035,890	22.11	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Call		2,375.54000	2.37554	2,412,600	22.10	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put		8,343.03000	8.34303	9,123,200	22.10	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Call		7,590.04000	7.59004	7,640,550	25.43	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Put		3,854.96000	3.85496	4,658,330	25.43	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Call		7,620.61000	7.62061	7,670,490	25.45	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Put		3,838.09000	3.83809	4,640,830	25.45	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Call		7,559.72000	7.55972	7,610,620	25.41	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Put		3,872.15000	3.87215	4,675,910	25.41	0.00	0	0
Total R214 Option											0.00	0	0

Contract 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 R214										3,291,599.00	50	22,111
Total for Bond										635,985,420.93	7,239	1,228,782
E170 On 01/08/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total E170 Future										0.00	0	0
Total For E170										0.00	0	0
ES23 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23 Future										0.00	0	0
Total For ES23										0.00	0	0
ES23A On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES23A Future										0.00	0	0
Total For ES23A										0.00	0	0
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26 Future										0.00	0	0
Total For ES26										0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES26A Future										0.00	0	0
Total For ES26A										0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33 Future										0.00	0	0
Total For ES33										0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES33A Future										0.00	0	0
Total For ES33A										0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ES42 Future										0.00	0	0
Total For ES42										0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2023 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
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

Contract 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 R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/08/2020 GOVI			697.38500	697.38500	697.47200	697.47200				0.00	0	1,041
GOVI On 05/11/2020 GOVI			706.10800	706.10800	706.20000	706.20000				0.00	0	0
GOVI On 04/02/2021 GOVI			714.93200	714.93200	715.02500	715.02500				0.00	0	0
GOVI On 06/05/2021 GOVI			724.11500	724.11500	724.21000	724.21000				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			306,580.00000	30.65800	307,450,000			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			306,680.00000	30.66800	307,550,000			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			306,480.00000	30.64800	307,350,000			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			316,400.00000	31.64000	317,320,000			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			316,500.00000	31.65000	317,420,000			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			316,300.00000	31.63000	317,220,000			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			359,250.00000	35.92500	360,180,000			0.00	0	0
GOVI On 04/02/2021 GOVI	750.96	Call			0.00000	0.00000	0,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 04/02/2021 GOVI	750.96	Put			359,350.00000	35.93500	360,280,000		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			359,150.00000	35.91500	360,080,000		0.00	0	0
GOVI On 06/05/2021 GOVI	678.67	Call			455,400.00000	45.54000	454,450,000		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			455,300.00000	45.53000	454,350,000		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			455,200.00000	45.52000	454,250,000		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			722.97300	722.97300	723.06400	723.06400			0.00	0	0
AL37 On 05/11/2020 Index Future			732.01600	732.01600	732.11100	732.11100			0.00	0	0
AL37 On 04/02/2021 Index Future			741.16400	741.16400	741.26100	741.26100			0.00	0	0
AL37 On 06/05/2021 Index Future			750.68400	750.68400	750.78300	750.78300			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 06/08/2020 Index Future			799.48500	799.48500	799.58500	799.58500			0.00	0	0
AL7T On 05/11/2020 Index Future			809.48500	809.48500	809.59100	809.59100			0.00	0	0
AL7T On 04/02/2021 Index Future			819.60100	819.60100	819.70900	819.70900			0.00	0	0
AL7T On 06/05/2021 Index Future			830.12800	830.12800	830.23800	830.23800			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			705.34200	705.34200	705.43000	705.43000		14,106,840.00		2	208
ALBI On 05/11/2020 Index Future			714.16400	714.16400	714.25700	714.25700		0.00		0	0
ALBI On 04/02/2021 Index Future			723.08900	723.08900	723.18400	723.18400		0.00		0	0
ALBI On 06/05/2021 Index Future			732.37700	732.37700	732.47300	732.47300		0.00		0	0
Total ALBI Future								14,106,840.00		2	208
Total For ALBI								14,106,840.00		2	208
IGOV On 06/08/2020 Index Future			254.74300	254.74300	256.77900	256.77900		0.00		0	587
IGOV On 05/11/2020 Index Future			257.99200	257.99200	260.05400	260.05400		0.00		0	47
IGOV On 04/02/2021 Index Future			261.27700	261.27700	263.36600	263.36600		0.00		0	0
IGOV On 06/05/2021 Index Future			264.69400	264.69400	266.81000	266.81000		0.00		0	0
Total IGOV Future								0.00		0	634
Total For IGOV								0.00		0	634
Total for Index								14,106,840.00		2	842
5Y STN On 21/12/2021 Interest Rate Swap			91.01000	91.01000	91.11000	91.11000		0.00		0	51

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										650,092,260.93	7,241	1,230,716
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.13556				0.00	0	0
Total AA06 SPOT										0.00	0	0
Total For AA06										0.00	0	0
AA06/JIOn 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			5.98000	103.90921	5.98000	103.85903				0.00	0	0
Total AA07 SPOT										0.00	0	0
Total For AA07										0.00	0	0
AB01/ROn 24/11/2020 Spot Bond			10.00000	105.38900	10.00000	105.30700				0.00	0	0
Total AB01/R186 SPOT										0.00	0	0
Total For AB01/R186										0.00	0	0
AB018LOn 04/09/2020 Spot Bond			11.37000	102.21197	11.37000	102.11967				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019LOn 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
AB020LOn 03/09/2022 Spot Bond			11.81000	102.39803	11.81000	102.30229				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021LOn 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
AB023LOn 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
AB024LOn 05/05/2021 Spot Bond			100.00000	52.84229	100.00000	52.49412				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	46.09782	100.00000	45.79075				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
AB035L On 17/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB035U SPOT										0.00	0	0
Total For AB035U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	105.60000	10.00000	105.51700				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	292.24279				0.00	0	0
Total ABCPI3 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 ABCPI3										0.00	0	0
ABF001On 13/09/2026 Spot Bond					0.00000	101.51859				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003On 18/07/2024 Spot Bond					0.00000	101.55967				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF007On 01/12/2030 Spot Bond					0.00000	101.86385				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABF19UOn 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
ABFN09On 17/03/2026 Spot Bond					0.00000	101.51906				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN13On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN14On 14/05/2022 Spot Bond					0.00000	100.80877				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15On 11/11/2020 Spot Bond					0.00000	100.23467				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16On 11/11/2022 Spot Bond					0.00000	100.36794				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN18On 26/09/2023 Spot Bond					0.00000	103.23748				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN20On 30/05/2020 Spot Bond					0.00000	101.75701				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN22On 30/05/2022 Spot Bond					0.00000	102.15779				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2:On 30/05/2024 Spot Bond					0.00000	102.02282				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	100.59304				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2:On 17/10/2020 Spot Bond					0.00000	100.62318				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	101.88919				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	103.66115				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2:On 29/08/2021 Spot Bond					0.00000	101.81243				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	100.70230				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	102.00662				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	100.59520				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	99.99993				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	99.77930				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3:On 15/11/2024 Spot Bond					0.00000	100.66876				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	100.24368				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	99.46698				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	99.95583				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	100.07594				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3:On 23/04/2022 Spot Bond					0.00000	100.36137				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	100.72784				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	101.27462				0.00	1,500,000,000	1,500,000,000
Total ABFN40 SPOT										0.00	1,500,000,000	1,500,000,000
Total For ABFN40										0.00	1,500,000,000	1,500,000,000
ABFN4:On 16/09/2026 Spot Bond					0.00000	100.26597				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	100.35415				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	100.74927				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	100.76094				0.00	0	0
Total ABFN44 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 ABFN44										0.00	0	0
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.76935				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	102.16863				0.00	0	0
Total ABJ01 SPOT										0.00	0	0
Total For ABJ01										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	99.88893				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	101.95377				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	101.57579				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			5.83000	5.83000	5.83000	156.75078				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	118.94851	100.00000	117.91449				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	139.25403				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	42.15819	100.00000	41.84002				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			8.64500	8.64500	8.64500	127.55881				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	13.34209	100.00000	13.24188				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	96.83967				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.01000	209.15803	4.01000	208.89591				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			4.84500	4.84500	4.84500	130.96640				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	172.07799				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	209.39109				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			6.82000	6.82000	6.82000	103.92546				0.00	0	0
Total ABN67 SPOT										0.00	0	0
Total For ABN67										0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.14500	9.14500	9.14500	110.77523				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			5.48000	5.48000	5.48000	101.89470				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			9.69000	9.69000	9.69000	108.05157				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			5.31000	104.54373	5.31000	104.49883				0.00	0	1,240,000,000
Total ABS11 SPOT										0.00	0	1,240,000,000
Total For ABS11										0.00	0	1,240,000,000
ABS12 On 14/05/2020 Spot Bond			5.47000	99.94009	5.47000	99.98502				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	99.89928	9.20000	99.97480				0.00	0	0
Total ABS12/R207 SPOT										0.00	0	0
Total For ABS12/R207										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABS13 On 14/05/2022 Spot Bond			6.18500	106.54254	6.18500	106.48964				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			5.53500	101.91452	5.53500	101.86939				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			5.64000	109.61029	5.64000	109.56060				0.00	0	0
Total ABS15 SPOT										0.00	0	0
Total For ABS15										0.00	0	0
ABS16 On 11/11/2025 Spot Bond			8.14000	110.00709	8.14000	109.93555				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			8.49000	111.89960	8.49000	111.82378				0.00	0	3,000,000,000
Total ABS17 SPOT										0.00	0	3,000,000,000
Total For ABS17										0.00	0	3,000,000,000
ABS18 On 26/09/2023 Spot Bond			6.06000	112.72701	6.06000	112.67217				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			4.53000	103.91943	4.53000	103.88083				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			8.84000	101.41351	8.84000	101.34202				0.00	0	0
Total ABS7 SPOT										0.00	0	0
Total For ABS7										0.00	0	0
ABS7/ROn 11/09/2026 Spot Bond			100.00000	10.76692	100.00000	10.69598				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABS12 On 07/12/2023 Spot Bond			3.73000	3.73000	3.73000	301.31229				0.00	0	0
Total ABS12 SPOT										0.00	0	0
Total For ABS12										0.00	0	0
ABS14 On 31/01/2022 Spot Bond			2.83000	164.85387	2.83000	164.66274				0.00	0	0
Total ABS14 SPOT										0.00	0	0
Total For ABS14										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

Contract 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 ABT01U										0.00	0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT04U SPOT										0.00	0	0
Total For ABT04U										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			10.59000	10.59000	10.59000	104.87256				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
Total For ACIF1U										0.00	0	0
ACL08L On 25/11/2020 Spot Bond			10.00000	105.60000	10.00000	105.51700				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.36834				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09L On 20/12/2025 Spot Bond					0.00000	101.33795				0.00	0	0
Total ACL098 SPOT										0.00	0	0
Total For ACL098										0.00	0	0
ACL127 On 20/09/2021 Spot Bond					0.00000	275.42169				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12L On 20/09/2021 Spot Bond					0.00000	275.54806				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12L On 20/09/2021 Spot Bond					0.00000	101.30017				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL14L On 25/11/2020 Spot Bond			10.00000	105.60000	10.00000	105.51700				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.30475				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.60049				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.45680				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL18€ On 20/09/2020 Spot Bond					0.00000	101.33050				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL19€ On 20/09/2022 Spot Bond					0.00000	101.33514				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.33514				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	101.36101				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	101.36101				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	100.27965				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL217 On 20/12/2023 Spot Bond					0.00000	101.28651				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	100.32660				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	101.28040				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	101.25758				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	101.89380				0.00	0	0
Total AECI01 SPOT										0.00	0	0
Total For AECI01										0.00	0	0
AECI02 On 11/09/2023 Spot Bond					0.00000	103.27114				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	99.90677				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	99.90597				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	101.97166				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	97.51509				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	93.20164				0.00	300,000,000	300,000,000
Total AGL03 SPOT										0.00	300,000,000	300,000,000
Total For AGL03										0.00	300,000,000	300,000,000
AGT01 On 10/10/2023 Spot Bond					0.00000	98.89306				0.00	0	0
Total AGT01 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 AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	98.86205				0.00	0	3,500,000,000
Total AGT02 SPOT										0.00	0	3,500,000,000
Total For AGT02										0.00	0	3,500,000,000
AGT03 On 05/06/2025 Spot Bond					0.00000	95.44666				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	100.44452				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	100.26449				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	100.32648				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A:On 18/04/2022 Spot Bond					0.00000	100.43439				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	100.43101				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	100.46827				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	100.50551				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	100.62713				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	100.66422				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	102.14603				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A:On 21/08/2023 Spot Bond					0.00000	101.93406				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			6.86000	110.97669	6.86000	110.91501				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	102.00299				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	102.09490				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	102.73803				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A:On 21/08/2022 Spot Bond					0.00000	102.30176				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	102.49407				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	102.00293				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	102.09482				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	102.73784				0.00	0	0
Total AHF6D1 SPOT										0.00	0	0
Total For AHF6D1										0.00	0	0
AHL1A:On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	10,041,890,700
Total AHL1AU SPOT										0.00	0	10,041,890,700
Total For AHL1AU										0.00	0	10,041,890,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHL1B On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	25,929,588,700
Total AHL1BU SPOT									0.00	0	25,929,588,700
Total For AHL1BU									0.00	0	25,929,588,700
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	4,208,288,911
Total AHY2U SPOT									0.00	0	4,208,288,911
Total For AHY2U									0.00	0	4,208,288,911
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIG2U SPOT									0.00	0	0
Total For AIG2U									0.00	0	0
AIR02 On 30/04/2023 Spot Bond			6.94000	113.01970	6.94000	112.95651		277,600,000,000.00		40,000,000	20,000,000
Total AIR02 SPOT								277,600,000,000.00		40,000,000	20,000,000
Total For AIR02								277,600,000,000.00		40,000,000	20,000,000
AIR04 On 29/05/2024 Spot Bond			6.51000	113.91860	6.51000	113.85847		0.00		0	0
Total AIR04 SPOT								0.00		0	0
Total For AIR04								0.00		0	0
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total AIR04U SPOT								0.00		0	0
Total For AIR04U								0.00		0	0
AIR05 On 29/05/2030 Spot Bond			11.48500	95.97821	11.48500	95.88991		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	170.47318	5.43000	170.24018		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	100.46954		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	100.04871		0.00		0	0
Total APF05 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 APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	100.28361				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	101.21152				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	99.92720				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	100.39859				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	101.64496				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	101.43350				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	227.49987	4.97500	227.19720				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	204.04324	4.99000	203.77155				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	101.46874				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	101.23927				0.00	0	0
Total ASN080 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 ASN080										0.00	0	0
ASN080 On 20/06/2020 Spot Bond					0.00000	101.43917				0.00	0	0
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN083 On 03/09/2020 Spot Bond					0.00000	102.47452				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN084 On 01/10/2020 Spot Bond					0.00000	106.92476				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN087 On 16/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN091 On 21/10/2020 Spot Bond					0.00000	100.45008				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN092 On 10/11/2020 Spot Bond					0.00000	100.07139				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN096 On 20/12/2020 Spot Bond					0.00000	96.89233				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN099 On 02/12/2020 Spot Bond					0.00000	101.84892				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN111 On 07/03/2021 Spot Bond					0.00000	101.68821				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN113 On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN115 On 20/12/2020 Spot Bond					0.00000	101.66459				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN121 On 20/12/2020 Spot Bond					0.00000	101.64942				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN134 On 05/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN135 On 31/01/2022 Spot Bond			3.56000	162.89602	3.56000	162.69752				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN137 On 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN140 On 20/06/2020 Spot Bond					0.00000	101.50686				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN143 On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN144 On 20/06/2021 Spot Bond					0.00000	93.76638				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	100.20407				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN146 On 04/05/2021 Spot Bond					0.00000	100.20849				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	162.77633	3.60500	162.57740				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	49.61283				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	101.88932				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15-On 31/03/2028 Spot Bond			5.64000	164.89843	5.64000	164.67032				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15-On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15-On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15-On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16-On 08/08/2021 Spot Bond					0.00000	100.13054				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16-On 19/08/2021 Spot Bond					0.00000	99.93277				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16-On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16-On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16-On 20/06/2021 Spot Bond					0.00000	101.82641				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

Contract 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 ASN177										0.00	0	0
ASN18 On 20/06/2022 Spot Bond					0.00000	101.44010				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	101.55963				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	101.13293				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			5.27000	97.78122	5.27000	97.64860				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	101.20893				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20 On 20/06/2022 Spot Bond					0.00000	101.22141				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	101.29514				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	99.79151				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	99.76572				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	101.77707				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	101.80740				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	101.77198				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26-On 20/06/2023 Spot Bond					0.00000	101.43707				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	101.21655				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	99.99993				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27-On 20/08/2048 Spot Bond					0.00000	99.91415				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28-On 21/08/2023 Spot Bond					0.00000	99.89920				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28-On 13/09/2025 Spot Bond					0.00000	101.64475				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29-On 26/09/2023 Spot Bond					0.00000	101.20039				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30-On 20/12/2023 Spot Bond					0.00000	101.27738				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31-On 20/12/2023 Spot Bond					0.00000	101.52816				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31-On 20/01/2021 Spot Bond					0.00000	101.42987				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31-On 31/03/2029 Spot Bond			5.07500	5.07500	5.07500	91.59969				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN319 On 28/02/2033 Spot Bond			5.30500	5.30500	5.30500	86.61348				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN327 On 20/06/2024 Spot Bond					0.00000	101.22988				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN328 On 20/06/2024 Spot Bond					0.00000	101.35034				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN333 On 09/05/2024 Spot Bond					0.00000	100.07257				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN335 On 20/06/2024 Spot Bond					0.00000	101.23627				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN337 On 31/01/2038 Spot Bond			5.38000	96.36170	5.38000	96.23015				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN341 On 20/06/2024 Spot Bond					0.00000	101.29255				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN342 On 12/02/2021 Spot Bond					0.00000	100.15710				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN344 On 12/02/2021 Spot Bond					0.00000	100.15710				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN346 On 20/06/2024 Spot Bond					0.00000	101.20888				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN351 On 20/06/2024 Spot Bond					0.00000	101.25949				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN354 On 20/06/2024 Spot Bond					0.00000	101.25453				0.00	0	0
Total ASN354 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 ASN354										0.00	0	0
ASN354 On 20/06/2024 Spot Bond					0.00000	101.25453				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN365 On 30/08/2024 Spot Bond					0.00000	101.89329				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN369 On 20/06/2024 Spot Bond					0.00000	101.42937				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN373 On 20/12/2024 Spot Bond					0.00000	101.23777				0.00	400,000,000	200,000,000
Total ASN373 SPOT										0.00	400,000,000	200,000,000
Total For ASN373										0.00	400,000,000	200,000,000
ASN374 On 20/12/2024 Spot Bond					0.00000	101.26971				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN381 On 29/10/2021 Spot Bond					0.00000	100.30150				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN383 On 15/03/2021 Spot Bond					0.00000	101.52148				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN384 On 15/03/2021 Spot Bond					0.00000	101.52148				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN386 On 20/12/2022 Spot Bond					0.00000	101.41573				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN388 On 20/12/2024 Spot Bond					0.00000	101.24537				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN395 On 20/11/2020 Spot Bond					0.00000	99.92258				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN399 On 17/12/2025 Spot Bond					0.00000	101.49651				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN400 On 20/12/2024 Spot Bond					0.00000	101.23929				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN410 On 20/12/2024 Spot Bond					0.00000	101.39133				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN416 On 05/12/2020 Spot Bond					0.00000	101.86116				0.00	0	0
Total ASN419 SPOT										0.00	0	0
Total For ASN419										0.00	0	0
ASN420 On 29/10/2020 Spot Bond					0.00000	100.31014				0.00	0	0
Total ASN420 SPOT										0.00	0	0
Total For ASN420										0.00	0	0
ASN421 On 20/12/2024 Spot Bond					0.00000	101.77197				0.00	0	0
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
ASN750 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	102.07178				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			6.11000	106.13923	6.11000	106.08689		1,063,140,000,000.00		174,000,000	2,116,000,000	
Total BAW19 SPOT								1,063,140,000,000.00		174,000,000	2,116,000,000	
Total For BAW19								1,063,140,000,000.00		174,000,000	2,116,000,000	
BAW21 On 24/03/2022 Spot Bond			5.94000	107.17342	5.94000	107.12229			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	101.35881	9.30000	101.28373			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	102.08978			0.00	0	0	
Total BAW22 SPOT									0.00	0	0	
Total For BAW22									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	102.63902				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	99.88550				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	101.65225				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW30										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	101.01447				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAW32 On 14/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			000,000,000,000,000.00	70,000,000,000	70,000,000,000	
Total BAW32U SPOT									10,000,000,000,000.00	70,000,000,000	70,000,000,000	
Total For BAW32U									10,000,000,000,000.00	70,000,000,000	70,000,000,000	
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.62152				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	101.64202				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			9.10500	9.10500	9.10500	104.99520				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	101.45416				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	101.36897				0.00	0	0
Total BAYA62 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 BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.65680				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	101.38111				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	101.61661				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	101.36905				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			8.71000	8.71000	8.71000	107.57332				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	101.29003				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0
BAYA70 On 30/06/2021 Spot Bond					0.00000	101.29003				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	101.29003				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			11.20000	11.20000	11.20000	105.60522				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	102.20978				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	103.31174				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	102.30295				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA75 On 01/07/2022 Spot Bond					0.00000	102.30302				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA76 On 30/09/2022 Spot Bond					0.00000	102.44000				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYA77 On 31/03/2023 Spot Bond					0.00000	101.41154				0.00	0	0
Total BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYA78 On 31/03/2023 Spot Bond					0.00000	100.39925				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	102.90467				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB10 On 30/06/2020 Spot Bond					0.00000	101.80589				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB11 On 30/06/2021 Spot Bond					0.00000	101.56343				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	101.59292				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	101.59292				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	101.59292				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	101.62353				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.59356				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.59356				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB19 On 30/09/2022 Spot Bond					0.00000	105.45549				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 BAYD11 SPOT										0.00	0	0
Total For BAYD11										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD21 SPOT										0.00	0	0
Total For BAYD21										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD31 SPOT										0.00	0	0
Total For BAYD31										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD41 SPOT										0.00	0	0
Total For BAYD41										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD51 SPOT										0.00	0	0
Total For BAYD51										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD61 SPOT										0.00	0	0
Total For BAYD61										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	101.52400				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	100.12119				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	100.06388				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.56038				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.14500	8.14500	8.14500	100.44495				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	8.82757	100.00000	8.76909				0.00	0	0
Total BD302U SPOT										0.00	0	0
Total For BD302U										0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	100.18707				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	102.27464				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	100.99924				0.00	0	0
Total BDX32 SPOT										0.00	0	0
Total For BDX32										0.00	0	0
BG1A7U On 21/11/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BG1A7U SPOT										0.00	0	0
Total For BG1A7U										0.00	0	0
BGL05 On 04/09/2020 Spot Bond			7.21000	103.45498	7.21000	103.39500				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	102.78337				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			7.51000	111.31974	7.51000	111.25285				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	102.12867				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			7.21000	102.97431	7.21000	102.91490				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	102.49500				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			7.41000	105.02378	7.41000	104.96151				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	103.14848				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			6.89000	108.56456	6.89000	108.50396				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	103.45846				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	105.56138				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	102.33752				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	100.12775				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	103.77384				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	100.00697				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	105.72703				0.00	1,000,000,000	900,000,000
Total BGT01 SPOT										0.00	1,000,000,000	900,000,000
Total For BGT01										0.00	1,000,000,000	900,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID07 On 30/06/2020 Spot Bond					0.00000	101.07388				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	101.57483				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	100.08623				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	99.99992				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			6.25000	110.44213	6.25000	110.38674				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	101.50538				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	101.46782				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	99.07911				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	97.34504				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	100.31125				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	100.87889				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	99.88900				0.00	0	0
Total BNPP04 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 BNPP04										0.00	0	0
BNPP04 On 05/01/2025 Spot Bond					0.00000	101.12673				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BNPP05 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
BPPF04 On 15/09/2020 Spot Bond					0.00000	101.40995				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF08 On 22/03/2021 Spot Bond					0.00000	101.11135				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF11 On 23/07/2021 Spot Bond					0.00000	100.47462				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF13 On 09/10/2023 Spot Bond					0.00000	101.40606				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF16 On 23/07/2020 Spot Bond					0.00000	100.34596				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF18 On 19/11/2020 Spot Bond					0.00000	99.96521				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF19 On 19/11/2022 Spot Bond					0.00000	99.96464				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF20 On 19/11/2024 Spot Bond					0.00000	99.93918				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF21 On 26/02/2023 Spot Bond					0.00000	101.74481				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BS2A11 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2L 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
BS2B1L 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
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	101.18066				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	100.07460				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/04/2025 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BYB10(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	100.84119				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			5.13000	105.93237	5.13000	105.88864				0.00	0	0
Total CBL26 SPOT										0.00	0	0
Total For CBL26										0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.04535				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	98.69824				0.00	0	0
Total CBL29 SPOT										0.00	0	0
Total For CBL29										0.00	0	0
CCT01 On 23/06/2023 Spot Bond			7.54000	118.70097	7.54000	118.62898			150,800,000,000.00		20,000,000	10,000,000
Total CCT01 SPOT									150,800,000,000.00		20,000,000	10,000,000
Total For CCT01									150,800,000,000.00		20,000,000	10,000,000
CCT02 On 12/06/2024 Spot Bond			9.12000	113.32330	9.12000	113.24050			0.00		0	300,000,000
Total CCT02 SPOT									0.00		0	300,000,000
Total For CCT02									0.00		0	300,000,000
CCT03 On 15/03/2025 Spot Bond			8.91000	110.58541	8.91000	110.50686			534,600,000,000.00		60,000,000	30,000,000
Total CCT03 SPOT									534,600,000,000.00		60,000,000	30,000,000
Total For CCT03									534,600,000,000.00		60,000,000	30,000,000
CCT04 On 17/07/2027 Spot Bond			9.92000	104.64212	9.92000	104.55865			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	105.59970	10.00000	105.51700			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	101.43072			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	100.92699			0.00		0	0
Total CGR24 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 CGR24										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	100.59630				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	100.57331				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	101.48531				0.00	0	0
Total CGR33 SPOT										0.00	0	0
Total For CGR33										0.00	0	0
CGR38 On 13/02/2021 Spot Bond					0.00000	100.04338				0.00	0	0
Total CGR38 SPOT										0.00	0	0
Total For CGR38										0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR39U SPOT										0.00	0	0
Total For CGR39U										0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CGR40U SPOT										0.00	0	0
Total For CGR40U										0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.46727				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	100.27697				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	100.16313				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	101.17454				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	100.34175				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	102.28968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR46 SPOT										0.00	0	0
Total For CGR46										0.00	0	0
CGR47 On 28/02/2025 Spot Bond					0.00000	102.40505				0.00	0	0
Total CGR47 SPOT										0.00	0	0
Total For CGR47										0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL567U SPOT										0.00	0	0
Total For CL567U										0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL569U SPOT										0.00	0	0
Total For CL569U										0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL570U SPOT										0.00	0	0
Total For CL570U										0.00	0	0
CL572L On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL572U SPOT										0.00	0	0
Total For CL572U										0.00	0	0
CL573L On 19/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CL573U SPOT										0.00	0	0
Total For CL573U										0.00	0	0
CLA4U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA4U SPOT										0.00	0	0
Total For CLA4U										0.00	0	0
CLA5U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA5U SPOT										0.00	0	0
Total For CLA5U										0.00	0	0
CLA6U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLA6U SPOT										0.00	0	0
Total For CLA6U										0.00	0	0
CLB1U On 21/11/2024 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN18 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	103.72562				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN19 On 29/08/2021 Spot Bond			3.14000	156.64281	3.14000	156.37953				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN19 On 13/09/2021 Spot Bond			3.53000	3.53000	3.53000	154.97464				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	105.60000	10.00000	105.51700				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN23 On 25/11/2020 Spot Bond			10.00000	105.60000	10.00000	105.51700				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN29 On 25/11/2020 Spot Bond			10.00000	105.60000	10.00000	105.51700				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN31 On 20/03/2023 Spot Bond			8.62000	105.16285	8.62000	105.09052				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN31 On 20/03/2023 Spot Bond					0.00000	101.44020				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN34 On 20/12/2023 Spot Bond					0.00000	100.78288				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36 On 20/03/2024 Spot Bond			7.28000	112.45540	7.28000	112.38987				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36 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
CLN36 On 20/03/2024 Spot Bond			9.42000	113.30039	9.42000	113.21540				0.00	0	0
Total CLN365 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 CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	100.21245				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	100.34279				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	108.69332				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			6.10500	104.61270	6.10500	104.56144				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	100.34250	10.98000	100.25510				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN380 On 20/09/2024 Spot Bond			11.00000	101.73162	11.00000	101.64285				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	100.30728				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			9.21000	111.82145	9.21000	111.73940				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	101.55531				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	101.26966				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	100.36792				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN390 On 20/09/2022 Spot Bond					0.00000	101.27735				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN394 On 20/06/2020 Spot Bond					0.00000	101.77615				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN397 On 14/11/2022 Spot Bond					0.00000	100.01706				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	100.01693				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN399 On 20/06/2020 Spot Bond					0.00000	101.27727				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	98.35029				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	101.28487				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN407 On 18/07/2020 Spot Bond					0.00000	98.60357				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN409 On 20/09/2020 Spot Bond					0.00000	100.67469				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	101.53335				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN411 On 18/07/2020 Spot Bond					0.00000	100.71575				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN412 On 20/09/2020 Spot Bond					0.00000	101.65562				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN415 On 20/09/2020 Spot Bond					0.00000	101.48244				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	100.61673				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	101.41609				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	101.55838				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	101.15073				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	100.47961				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 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
CLN423 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
CLN424 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
CLN425 On 20/12/2020 Spot Bond					0.00000	102.08457				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN426 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
CLN429 On 20/12/2020 Spot Bond					0.00000	101.87677				0.00	0	0
Total CLN429 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 CLN429										0.00	0	0
CLN430 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
CLN431 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
CLN432 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
CLN433 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
CLN434 On 20/12/2020 Spot Bond					0.00000	157.43000				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN435 On 20/12/2020 Spot Bond					0.00000	101.41411				0.00	0	0
Total CLN435 SPOT										0.00	0	0
Total For CLN435										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	101.34572				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	100.56891				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN438 On 03/02/2021 Spot Bond					0.00000	100.56891				0.00	0	0
Total CLN438 SPOT										0.00	0	0
Total For CLN438										0.00	0	0
CLN439 On 20/03/2021 Spot Bond					0.00000	159.47000				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 24/05/2021 Spot Bond			6.00500	105.00632	6.00500	104.95513				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN441 On 31/01/2022 Spot Bond			3.53000	162.97587	3.53000	162.77767				0.00	0	0
Total CLN441 SPOT										0.00	0	0
Total For CLN441										0.00	0	0
CLN442 On 31/01/2025 Spot Bond			7.09500	118.96523	7.09500	118.78655				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			7.33500	117.74505	7.33500	117.56596				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	101.60710				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 17/11/2021 Spot Bond					0.00000	99.94764				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	102.46287				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	102.73665				0.00	0	0
Total CLN460 SPOT										0.00	0	0
Total For CLN460										0.00	0	0
CLN461 On 15/02/2022 Spot Bond					0.00000	95.07742				0.00	0	8,050,000,000
Total CLN461 SPOT										0.00	0	8,050,000,000
Total For CLN461										0.00	0	8,050,000,000
CLN464 On 13/03/2022 Spot Bond			6.71000	107.41176	6.71000	107.35398				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2022 Spot Bond					0.00000	101.61129				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN466 On 28/03/2022 Spot Bond					0.00000	101.17397				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	101.92197				0.00	0	0
Total CLN469 SPOT										0.00	0	0
Total For CLN469										0.00	0	0
CLN472 On 19/11/2022 Spot Bond					0.00000	99.92073				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN475 On 23/06/2021 Spot Bond					0.00000	102.29899				0.00	0	0
Total CLN475 SPOT										0.00	0	0
Total For CLN475										0.00	0	0
CLN476 On 20/09/2020 Spot Bond					0.00000	101.42928				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	39.92976	100.00000	39.66378				0.00	0	0
Total CLN477 SPOT										0.00	0	0
Total For CLN477										0.00	0	0
CLN480 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
CLN482 On 20/05/2021 Spot Bond					0.00000	100.41149				0.00	0	0
Total CLN482 SPOT										0.00	0	0
Total For CLN482										0.00	0	0
CLN483 On 20/05/2021 Spot Bond					0.00000	100.88832				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	102.90330				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			6.20500	109.43241	6.20500	109.37761				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	101.72131				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			9.71000	108.48609	9.71000	110.86978				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			6.51000	108.09262	6.51000	108.03557				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	101.91614				0.00	0	0
Total CLN490 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 CLN490										0.00	0	0
CLN490 On 20/06/2022 Spot Bond					0.00000	101.42795				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN493 On 29/08/2020 Spot Bond					0.00000	101.81398				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			6.91000	113.60718	6.91000	113.54428				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN496 On 04/09/2024 Spot Bond					0.00000	104.01111				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN497 On 20/05/2021 Spot Bond					0.00000	99.91453				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN499 On 10/10/2020 Spot Bond					0.00000	100.79143				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN500 On 11/10/2022 Spot Bond					0.00000	100.84971				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN501 On 11/10/2024 Spot Bond					0.00000	100.87890				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN502 On 11/10/2024 Spot Bond					0.00000	100.87890				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN504 On 24/10/2020 Spot Bond					0.00000	100.37684				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN505 On 20/12/2022 Spot Bond					0.00000	101.79781				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN507 On 11/10/2020 Spot Bond					0.00000	100.83709				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	93.35179				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	101.70479	9.96000	101.62424				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	100.48152	10.01000	100.40111				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	99.81550				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	103.65182	9.60000	103.97836				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	101.62053				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN521 On 17/09/2020 Spot Bond					0.00000	101.45646				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN522 On 27/02/2023 Spot Bond					0.00000	101.86160				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN523 On 13/05/2021 Spot Bond					0.00000	100.03322				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN524 On 09/09/2022 Spot Bond			9.20000	101.72566	9.20000	101.65110				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN525 On 24/04/2021 Spot Bond					0.00000	100.37970				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN526 On 26/04/2023 Spot Bond					0.00000	100.99695				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN527 On 21/02/2024 Spot Bond					0.00000	101.72441				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	101.12642				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN529 On 29/11/2021 Spot Bond					0.00000	103.52505				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN530 On 12/03/2021 Spot Bond					0.00000	101.55615				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN531 On 12/03/2023 Spot Bond					0.00000	101.62053				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN533 On 20/06/2023 Spot Bond					0.00000	101.35346				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN534 On 18/07/2025 Spot Bond					0.00000	100.48856				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2025 Spot Bond			9.37000	9.37000	9.37000	107.27604				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 18/07/2023 Spot Bond					0.00000	98.72584				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 25/01/2023 Spot Bond					0.00000	100.31975				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN540 On 17/01/2024 Spot Bond					0.00000	100.60915				0.00	0	0
Total CLN540 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 CLN540										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	103.81700				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	101.91442				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN542 On 17/01/2024 Spot Bond					0.00000	100.59780				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN545 On 21/08/2026 Spot Bond			8.84000	107.94986	8.84000	107.87293				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN546 On 29/03/2025 Spot Bond			8.89000	105.92562	8.89000	105.85053				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN547 On 12/11/2025 Spot Bond			8.98000	105.18528	8.98000	105.10999				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			5.12500	5.12500	5.12500	105.14061				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	282.03155				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 07/12/2025 Spot Bond			5.12500	5.12500	5.12500	105.13974				0.00	0	13,655,900,000
Total CLN550 SPOT										0.00	0	13,655,900,000
Total For CLN550										0.00	0	13,655,900,000
CLN550 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	102.26928				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	99.99984				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	100.01578				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	99.82620				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	100.66581				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	147.51200				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN560 On 11/02/2026 Spot Bond					0.00000	100.07334				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	100.05522	10.16000	100.08083				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			8.84000	105.64948	8.84000	105.72766				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	100.12851				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	99.90609				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	102.10363				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN567 On 04/06/2023 Spot Bond					0.00000	101.81999				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	100.06956				0.00	0	0
Total CLN568 SPOT										0.00	0	0
Total For CLN568										0.00	0	0
CLN569 On 13/05/2021 Spot Bond					0.00000	100.03709				0.00	0	0
Total CLN569 SPOT										0.00	0	0
Total For CLN569										0.00	0	0
CLN570 On 13/05/2021 Spot Bond					0.00000	100.63109				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN571 On 12/11/2025 Spot Bond			9.07000	103.90428	9.07000	103.94858				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	100.01825				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	100.46677				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	100.06988				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	101.54590				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	101.44456				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN578 On 18/04/2026 Spot Bond					0.00000	100.47146				0.00	0	0
Total CLN578 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 CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	101.08159				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN579 On 10/05/2024 Spot Bond					0.00000	100.07141				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN581 On 30/05/2022 Spot Bond					0.00000	101.84087				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN582 On 16/09/2025 Spot Bond					0.00000	101.73159				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN583 On 18/04/2022 Spot Bond					0.00000	100.43439				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN584 On 31/05/2022 Spot Bond					0.00000	101.80929				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	102.38385				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	101.69397				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	101.45624				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	101.50679				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	101.71043				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	103.75694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			5.31500	123.03390	5.31500	101.07719				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	101.96735				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	101.14355				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	101.96735				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	99.87374				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN597 On 02/04/2026 Spot Bond					0.00000	101.04091				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	101.60049				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	101.50679				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	101.50679				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	101.75327				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	102.37929				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN604 On 05/08/2024 Spot Bond					0.00000	100.17085				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN605 On 12/08/2022 Spot Bond					0.00000	100.01347				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN606 On 14/04/2026 Spot Bond					0.00000	100.93974				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN607 On 17/01/2024 Spot Bond					0.00000	100.54105				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN608 On 22/08/2024 Spot Bond					0.00000	101.92769				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN609 On 30/04/2023 Spot Bond			9.32000	100.44901	9.32000	100.37403				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN610 On 23/07/2022 Spot Bond					0.00000	100.39350				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 14/04/2026 Spot Bond					0.00000	100.93557				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0
CLN612 On 07/03/2025 Spot Bond					0.00000	101.68824				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN613 On 22/08/2022 Spot Bond					0.00000	101.88345				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN614 On 30/11/2021 Spot Bond					0.00000	101.84078				0.00	0	0
Total CLN614 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 CLN614										0.00	0	0
CLN614 On 30/09/2020 Spot Bond					0.00000	101.00699				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN615 On 20/12/2029 Spot Bond					0.00000	101.52813				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN616 On 20/12/2024 Spot Bond					0.00000	101.34574				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN617 On 20/12/2022 Spot Bond					0.00000	101.40661				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN618 On 30/11/2021 Spot Bond					0.00000	101.80927				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN619 On 28/10/2024 Spot Bond					0.00000	100.30423				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN620 On 28/10/2022 Spot Bond					0.00000	100.30336				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN621 On 28/04/2021 Spot Bond					0.00000	100.28500				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN622 On 20/12/2024 Spot Bond					0.00000	101.57358				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN623 On 25/01/2023 Spot Bond					0.00000	100.32435				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN624 On 25/01/2023 Spot Bond			6.78000	108.17155	6.78000	108.11213				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN625 On 19/08/2025 Spot Bond					0.00000	99.92339				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN626 On 31/07/2034 Spot Bond					0.00000	100.31320				0.00	0	0
Total CLN627 SPOT										0.00	0	0
Total For CLN627										0.00	0	0
CLN627 On 31/07/2034 Spot Bond			12.25000	82.74621	12.25000	82.66516				0.00	0	0
Total CLN628 SPOT										0.00	0	0
Total For CLN628										0.00	0	0
CLN628 On 20/11/2021 Spot Bond					0.00000	99.92219				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN629 On 19/08/2025 Spot Bond			9.54000	102.13279	9.54000	102.05438				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN630 On 19/08/2025 Spot Bond					0.00000	99.92372				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN631 On 21/05/2021 Spot Bond					0.00000	101.91225				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	101.07272				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	100.07046				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	99.91753				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	101.93396				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	99.92404				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN638 On 19/02/2021 Spot Bond					0.00000	99.92780				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN639 On 12/08/2022 Spot Bond					0.00000	100.01224				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN640 On 19/08/2025 Spot Bond					0.00000	99.91753				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN643 On 17/10/2023 Spot Bond					0.00000	100.48653				0.00	0	0
Total CLN643 SPOT										0.00	0	0
Total For CLN643										0.00	0	0
CLN644 On 21/11/2024 Spot Bond					0.00000	101.94085				0.00	0	0
Total CLN644 SPOT										0.00	0	0
Total For CLN644										0.00	0	0
CLN645 On 18/12/2024 Spot Bond					0.00000	101.48943				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	100.30347				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	101.49101				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	99.92404				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	101.87222				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	99.92404				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	99.93803				0.00	0	0
Total CLN651 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 CLN651										0.00	0	0
CLN652 On 19/08/2025 Spot Bond					0.00000	99.92404				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	99.95774				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	101.19214				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	102.04399				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	101.78343				0.00	0	0
Total CLN656 SPOT										0.00	0	0
Total For CLN656										0.00	0	0
CLN657 On 13/10/2026 Spot Bond					0.00000	101.00392				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	101.58364				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	101.18949				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	101.22007				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	75.12800				0.00	728,000,000	364,000,000
Total CLN661 SPOT										0.00	728,000,000	364,000,000
Total For CLN661										0.00	728,000,000	364,000,000
CLN662 On 20/12/2023 Spot Bond					0.00000	101.33753				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	70.01400				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN663 SPOT										0.00	0	0
Total For CLN663										0.00	0	0
CLN664 On 20/12/2023 Spot Bond					0.00000	83.06700				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	100.56048				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	100.48286				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	99.90973				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	100.42106				0.00	0	0
Total CLN668 SPOT										0.00	0	0
Total For CLN668										0.00	0	0
CLN669 On 18/09/2024 Spot Bond					0.00000	100.15832				0.00	0	0
Total CLN669 SPOT										0.00	0	0
Total For CLN669										0.00	0	0
CLN670 On 27/02/2023 Spot Bond					0.00000	100.15965				0.00	0	0
Total CLN670 SPOT										0.00	0	0
Total For CLN670										0.00	0	0
CLN671 On 19/08/2025 Spot Bond					0.00000	100.16126				0.00	0	0
Total CLN671 SPOT										0.00	0	0
Total For CLN671										0.00	0	0
CLN672 On 09/03/2022 Spot Bond					0.00000	100.13472				0.00	0	0
Total CLN672 SPOT										0.00	0	0
Total For CLN672										0.00	0	0
CLN673 On 30/01/2025 Spot Bond			100.00000	6.86314	100.00000	100.00000			365,590,000,000,000.00	13,655,900,000	13,655,900,000	
Total CLN673 SPOT									5,590,000,000,000.00	13,655,900,000	13,655,900,000	
Total For CLN673									5,590,000,000,000.00	13,655,900,000	13,655,900,000	
CLN81 On 18/04/2028 Spot Bond			8.14500	100.51071	8.14500	100.44495			0.00	0	0	
Total CLN81 SPOT									0.00	0	0	
Total For CLN81									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.29248			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	99.94831			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			8.21000	116.07774	8.21000	116.00120		656,800,000,000.00	80,000,000	1,040,000,000	
Total COJ05 SPOT								656,800,000,000.00	80,000,000	1,040,000,000	
Total For COJ05								656,800,000,000.00	80,000,000	1,040,000,000	
COJ07 On 23/03/2021 Spot Bond			6.19500	105.35403	6.19500	105.30165		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			9.54000	113.31089	9.54000	113.22437		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			6.69000	116.70051	6.69000	116.63757		0.00	0	0	
Total COJG01 SPOT								0.00	0	0	
Total For COJG01								0.00	0	0	
COT01 On 03/04/2023 Spot Bond			7.34500	105.60840	7.34500	105.54598		293,800,000,000.00	40,000,000	20,000,000	
Total COT01 SPOT								293,800,000,000.00	40,000,000	20,000,000	
Total For COT01								293,800,000,000.00	40,000,000	20,000,000	
COT02 On 03/04/2028 Spot Bond			10.40000	100.17243	10.40000	100.08923		0.00	0	100,000,000	
Total COT02 SPOT								0.00	0	100,000,000	
Total For COT02								0.00	0	100,000,000	
COT03 On 05/06/2028 Spot Bond			10.49000	98.74684	10.49000	98.66412		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			9.61000	9.61000	9.61000	109.53293		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	101.46288		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	99.59807		0.00	0	0	
Total CS003 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 CS003										0.00	0	0
CSA041On 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
CSA051On 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
CSD041On 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
CSD051On 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
DENG8On 21/09/2021 Spot Bond					0.00000	101.24098				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8On 28/09/2021 Spot Bond					0.00000	101.38582				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8On 28/09/2023 Spot Bond					0.00000	102.24653				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG9On 20/08/2021 Spot Bond					0.00000	99.30843				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9On 11/09/2020 Spot Bond					0.00000	101.60967				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0
DENG9On 23/09/2020 Spot Bond					0.00000	101.16710				0.00	0	0
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9On 27/09/2020 Spot Bond					0.00000	101.14080				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9On 11/12/2020 Spot Bond					0.00000	101.60968				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DENG97 SPOT										0.00	0	0
Total For DENG97										0.00	0	0
DENG9 On 31/01/2021 Spot Bond					0.00000	100.27104				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	100.32136				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	102.48937				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	99.90515				0.00	0	0
Total DSY01 SPOT										0.00	0	0
Total For DSY01										0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	98.74187				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0
DSY02 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			9.29000	9.29000	9.29000	104.06871				0.00	0	0
Total DSY03 SPOT										0.00	0	0
Total For DSY03										0.00	0	0
DSY03 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	100.15465				0.00	0	0
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY05U On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY05U SPOT									0.00	0	0
Total For DSY05U									0.00	0	0
DSY06U On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DSY06U SPOT									0.00	0	0
Total For DSY06U									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			6.44000	106.41224	6.44000	106.35697			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			6.76000	110.28597	6.76000	110.22556		469,256,216,000.00		69,416,600	6,782,477,400
Total DV23 SPOT								469,256,216,000.00		69,416,600	6,782,477,400
Total For DV23								469,256,216,000.00		69,416,600	6,782,477,400
DV23/R On 27/02/2023 Spot Bond			100.00000	21.44141	100.00000	21.29858		0.00		0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	21.44141	100.00000	21.29858		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			6.38000	113.27036	6.38000	113.21173		0.00		0	0
Total DV24 SPOT								0.00		0	0
Total For DV24								0.00		0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.36724	9.69000	102.28743		0.00		0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.36724	9.69000	102.28743		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			11.63000	94.19698	11.63000	94.10926		2,093,400,000,000.00		180,000,000	590,000,000
Total DV29 SPOT								2,093,400,000,000.00		180,000,000	590,000,000
Total For DV29								2,093,400,000,000.00		180,000,000	590,000,000
DV29/R On 18/02/2029 Spot Bond			10.10000	102.46616	10.10000	102.38299		0.00		0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	102.46616	10.10000	102.38299		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	101.36804		0.00		0	0
Total DVC031 SPOT								0.00		0	0
Total For DVC031								0.00		0	0
DVF20C On 31/08/2020 Spot Bond					0.00000	101.73476		0.00		0	0
Total DVF20C SPOT								0.00		0	0
Total For DVF20C								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVF20(On 23/10/2020 Spot Bond					0.00000	100.45782				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	101.82876				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	100.55706				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	101.27963				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	100.68333				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	98.87568				0.00	0	0
Total DVF24 SPOT										0.00	0	0
Total For DVF24										0.00	0	0
DVF25 On 02/04/2024 Spot Bond					0.00000	101.32790				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	101.67796				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	99.31745				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30(On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2(On 31/05/2021 Spot Bond					0.00000	101.68319				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2(On 31/05/2024 Spot Bond					0.00000	101.77772				0.00	0	0
Total DVFB25 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 DVFB25										0.00	0	0
DVFB2!On 31/05/2026 Spot Bond					0.00000	102.31231				0.00	0	25,000,000,000
Total DVFB26 SPOT										0.00	0	25,000,000,000
Total For DVFB26										0.00	0	25,000,000,000
DVFB2!On 31/01/2023 Spot Bond					0.00000	100.25068				0.00	0	0
Total DVFB27 SPOT										0.00	0	0
Total For DVFB27										0.00	0	0
DVFB2!On 31/01/2025 Spot Bond					0.00000	100.25671				0.00	0	0
Total DVFB28 SPOT										0.00	0	0
Total For DVFB28										0.00	0	0
DVFB2!On 31/01/2027 Spot Bond					0.00000	100.26234				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	88.55397	100.00000	87.95429				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	105.62144	5.20000	105.57680				0.00	0	0
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			5.85000	112.72969	5.85000	112.67614				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			5.91500	108.24356	5.91500	108.19213				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			6.82000	112.11852	6.82000	112.05724				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	100.53562	5.23500	100.40002				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			5.27000	86.84412	5.27000	86.72634				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/1 On 31/01/2037 Spot Bond			2.25000	129.71858	2.25000	129.57430				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			5.10000	125.60541	5.05000	125.87650				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	113.26533	4.88000	113.11527				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	112.34013	4.79000	112.19211				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	103.05266	4.89500	102.91622				0.00	0	0
Total EL31 SPOT										0.00	0	0
Total For EL31										0.00	0	0
EL36 On 31/01/2036 Spot Bond			5.24000	88.82317	5.24000	88.70291				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	129.71858	2.25000	129.57430				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	131.18442				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	129.10483				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.27000	104.01143	6.27000	103.95850				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			6.12000	105.56655	6.12000	105.51468				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			9.56000	101.95925	9.56000	101.88167			191,200,000,000.00		20,000,000	510,000,000
Total EMM03 SPOT									191,200,000,000.00		20,000,000	510,000,000
Total For EMM03									191,200,000,000.00		20,000,000	510,000,000
EMM04 On 16/05/2028 Spot Bond			11.33000	11.33000	11.33000	93.15034				0.00	0	500,000,000
Total EMM04 SPOT										0.00	0	500,000,000
Total For EMM04										0.00	0	500,000,000
EMM05 On 17/04/2029 Spot Bond			11.65000	11.65000	11.65000	97.51682			699,000,000,000.00		60,000,000	1,196,666,600
Total EMM05 SPOT									699,000,000,000.00		60,000,000	1,196,666,600
Total For EMM05									699,000,000,000.00		60,000,000	1,196,666,600
EMM06 On 23/06/2025 Spot Bond			9.64000	9.64000	9.64000	105.34575				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			9.49000	9.49000	9.49000	106.53118				0.00	0	750,000,000
Total EMM07 SPOT										0.00	0	750,000,000
Total For EMM07										0.00	0	750,000,000
EMM07 On 17/07/2032 Spot Bond			11.75500	11.75500	11.75500	84.43882				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	100.34183				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	101.78252				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	101.77991				0.00	0	0
Total ENX02 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 ENX02										0.00	0	0
ENX031 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	100.21197				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	101.52480				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	100.86344				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	100.38916				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	101.75809				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.66948				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.42032				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	102.20999				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.79252				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	101.58780				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.61518				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF017 On 13/12/2025 Spot Bond					0.00000	101.56990				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF018 On 12/09/2022 Spot Bond					0.00000	101.55956				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF019 On 07/11/2022 Spot Bond					0.00000	100.13749				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF020 On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF04U On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF05U 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
EPF08U 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
EPF09U 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
EPF10U 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
EPF11U 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
EPF12U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPFC4:On 07/11/2020 Spot Bond					0.00000	100.12666				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EPFC4:On 12/03/2021 Spot Bond					0.00000	101.65498				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	100.44107				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11: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
EQT00:On 03/06/2022 Spot Bond					0.00000	101.72112				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00:On 03/06/2024 Spot Bond					0.00000	101.75093				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00:On 16/04/2025 Spot Bond					0.00000	100.51268				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT02:On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT02U SPOT										0.00	0	0
Total For EQT02U										0.00	0	0
ERS3B:On 17/05/2022 Spot Bond					0.00000	99.95178				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B On 17/08/2022 Spot Bond					0.00000	99.95376				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	99.94856				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	99.95336				0.00	0	0
Total ERS3C7 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 ERS3C7										0.00	0	0
ERSA1:On 25/11/2020 Spot Bond			10.00000	105.60000	10.00000	105.51700				0.00	0	0
Total ERS12/JIBAR SPOT										0.00	0	0
Total For ERS12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	100.08804				0.00	0	0
Total ERS21 SPOT										0.00	0	0
Total For ERS21										0.00	0	0
ERSA2:On 17/08/2020 Spot Bond					0.00000	99.95377				0.00	0	0
Total ERS24 SPOT										0.00	0	0
Total For ERS24										0.00	0	0
ERSA2:On 17/08/2022 Spot Bond					0.00000	99.95133				0.00	0	0
Total ERS25 SPOT										0.00	0	0
Total For ERS25										0.00	0	0
ERSA2:On 17/05/2022 Spot Bond					0.00000	99.95445				0.00	0	0
Total ERS26 SPOT										0.00	0	0
Total For ERS26										0.00	0	0
ERSA2' On 17/08/2022 Spot Bond					0.00000	99.95538				0.00	0	0
Total ERS27 SPOT										0.00	0	0
Total For ERS27										0.00	0	0
ES23 On 25/01/2023 Spot Bond			6.43000	111.79523	6.43000	111.73694			403,029,828,000.00	62,679,600	1,852,439,900	
Total ES23 SPOT									403,029,828,000.00	62,679,600	1,852,439,900	
Total For ES23									403,029,828,000.00	62,679,600	1,852,439,900	
ES23/R On 25/01/2023 Spot Bond			10.00000	103.10327	10.00000	103.02038			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			8.78000	96.77254	8.78000	96.70440			1,793,114,816,000.00	204,227,200	9,873,340,000	
Total ES26 SPOT									1,793,114,816,000.00	204,227,200	9,873,340,000	
Total For ES26									1,793,114,816,000.00	204,227,200	9,873,340,000	
ES26/R On 02/04/2026 Spot Bond			7.85000	100.97244	7.85000	100.90873			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			11.80500	72.72108	11.68000	73.30901			1,291,441,029,000.00	109,397,800	5,903,096,800	
Total ES33 SPOT									1,291,441,029,000.00	109,397,800	5,903,096,800	
Total For ES33									1,291,441,029,000.00	109,397,800	5,903,096,800	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.28872	7.50000	101.22794			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ES33/R209 SPOT										0.00	0	0
Total For ES33/R209										0.00	0	0
ES42 On 25/04/2042 Spot Bond			12.03000	73.43953	12.03000	73.36924				796,835,922,000.00	66,237,400	6,654,353,800
Total ES42 SPOT										796,835,922,000.00	66,237,400	6,654,353,800
Total For ES42										796,835,922,000.00	66,237,400	6,654,353,800
ES42/R On 25/04/2042 Spot Bond			8.50000	100.52449	8.50000	100.45591				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	100.48845				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	101.54441				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	99.88945				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	101.29253				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	11.21325	100.00000	11.13015				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	18.15757	100.00000	18.02301				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	100.03212				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	99.04129				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	99.91978				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	99.99994				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	99.99987				0.00	0	0
Total FIFB17 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 FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.29713				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	101.66139				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	100.06324				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	103.60740				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	102.66684				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			6.26000	6.26000	6.26000	108.24283				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	101.41225				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	104.08095				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.10039				0.00	300,000,000	300,000,000
Total FRB18 SPOT										0.00	300,000,000	300,000,000
Total For FRB18										0.00	300,000,000	300,000,000
FRB19 On 14/04/2021 Spot Bond			7.41000	105.38359	7.41000	105.32076				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	102.67594				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	105.71607				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	102.44950				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	99.91424				0.00	0	200,000,000
Total FRB23 SPOT										0.00	0	200,000,000
Total For FRB23										0.00	0	200,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	97.84067				0.00	0	100,000,000
Total FRB24 SPOT										0.00	0	100,000,000
Total For FRB24										0.00	0	100,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	96.99567				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	97.53112				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			9.34000	108.49914	9.34000	108.41799				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	164.58385	2.93000	164.39170				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRBI23 On 07/12/2023 Spot Bond			3.56000	3.56000	3.56000	302.93720				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			4.64500	4.64500	4.64500	132.11676				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	171.71520	5.05000	171.48573				0.00	0	0
Total FRBI28 SPOT										0.00	0	0
Total For FRBI28										0.00	0	0
FRBI29 On 31/03/2029 Spot Bond			5.02000	5.02000	5.02000	91.99761				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	197.33133				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			5.52000	82.15305	5.52000	82.04019				0.00	0	0
Total FRBI46 SPOT										0.00	0	0
Total For FRBI46										0.00	0	0
FRBI50 On 31/12/2050 Spot Bond			5.52000	83.50971	5.52000	83.39479				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ01 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
FRBZ02 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
FRBZ03 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
FRC107 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
FRC12U 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

Contract 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 FRC12U										0.00	0	0
FRC16 On 31/01/2025 Spot Bond			5.49500	5.49500	5.49500	127.30632				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	45.72647				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	105.60000	10.00000	105.51700				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC20 On 07/10/2020 Spot Bond					0.00000	102.06483				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC21 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC213 SPOT										0.00	0	0
Total For FRC213										0.00	0	0
FRC22 On 31/01/2022 Spot Bond			3.64000	162.68332	3.64000	162.48404				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC22 On 20/05/2020 Spot Bond					0.00000	102.02236				0.00	0	0
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23 On 31/01/2022 Spot Bond			4.50000	160.41981	4.50000	160.21215				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23 On 20/12/2020 Spot Bond					0.00000	102.02361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC234 On 19/10/2020 Spot Bond					0.00000	95.53535				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	95.93286				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	96.77200				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	101.17898				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	101.16569				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	100.90558				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 19/10/2020 Spot Bond					0.00000	96.13697				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	100.90223				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	100.04033				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	101.53788				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25 On 17/07/2027 Spot Bond					0.00000	102.47935				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.77887				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.80361				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26 On 13/07/2020 Spot Bond					0.00000	100.85491				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	103.15698				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26 On 06/08/2023 Spot Bond					0.00000	102.64168				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27 On 30/01/2023 Spot Bond					0.00000	100.28537				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	102.76364				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	100.41684	9.80000	100.33855				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	101.56488				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	101.56837				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	101.69447				0.00	0	0
Total FRC277 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 FRC277										0.00	0	0
FRC277 On 21/11/2022 Spot Bond					0.00000	101.94549				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279 On 20/12/2023 Spot Bond					0.00000	101.37622				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280 On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.47542				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282 On 26/01/2021 Spot Bond					0.00000	100.77219				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283 On 11/11/2024 Spot Bond					0.00000	100.09092				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284 On 20/12/2022 Spot Bond					0.00000	101.33082				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285 On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.61876				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	101.24999				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	102.49319				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	100.36792				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	101.29536		13,200,000,000,000.00		1,600,000,000	800,000,000	
Total FRC292 SPOT								13,200,000,000,000.00		1,600,000,000	800,000,000	
Total For FRC292								13,200,000,000,000.00		1,600,000,000	800,000,000	
FRC292 On 18/04/2021 Spot Bond					0.00000	100.42249				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond					0.00000	100.41571				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	100.01659				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	100.01686				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	100.00000				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	101.52810				0.00	0	100,000,000
Total FRC299 SPOT										0.00	0	100,000,000
Total For FRC299										0.00	0	100,000,000
FRC300 On 25/04/2023 Spot Bond					0.00000	101.37670				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	102.99260				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond					0.00000	100.08221				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC302 On 31/05/2024 Spot Bond					0.00000	102.12906				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	100.98676				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	100.18856				0.00	1,040,000,000	620,000,000
Total FRC305 SPOT										0.00	1,040,000,000	620,000,000
Total For FRC305										0.00	1,040,000,000	620,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC306 On 27/02/2023 Spot Bond					0.00000	101.77045				0.00	1,200,000,000	600,000,000
Total FRC306 SPOT										0.00	1,200,000,000	600,000,000
Total For FRC306										0.00	1,200,000,000	600,000,000
FRC307 On 12/08/2020 Spot Bond					0.00000	100.00818				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC308 On 31/05/2024 Spot Bond					0.00000	102.33391				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC309 On 20/06/2024 Spot Bond					0.00000	101.23171				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC310 On 20/12/2024 Spot Bond					0.00000	101.35790				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	101.20000				0.00	1,000,000,000	500,000,000
Total FRC311 SPOT										0.00	1,000,000,000	500,000,000
Total For FRC311										0.00	1,000,000,000	500,000,000
FRC312 On 23/02/2021 Spot Bond					0.00000	99.04000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC313 On 20/06/2024 Spot Bond					0.00000	101.45216				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC314 On 23/02/2021 Spot Bond					0.00000	107.55000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC315 On 13/10/2026 Spot Bond					0.00000	76.54458				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC316 On 15/09/2033 Spot Bond					0.00000	101.60779				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC317 On 31/07/2034 Spot Bond					0.00000	100.28841				0.00	0	0
Total FRC317 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 FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	92.14079				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	101.45204				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	3,400,000,000	1,700,000,000
Total FRC320 SPOT										0.00	3,400,000,000	1,700,000,000
Total For FRC320										0.00	3,400,000,000	1,700,000,000
FRC320 On 24/10/2020 Spot Bond					0.00000	100.39385				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	101.64642				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	101.47641				0.00	0	65,000,000
Total FRC323 SPOT										0.00	0	65,000,000
Total For FRC323										0.00	0	65,000,000
FRC323 On 20/06/2026 Spot Bond					0.00000	101.36840				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	100.99428				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	101.45220				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	101.01197				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	101.81474				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	100.15380				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC33(On 15/10/2022 Spot Bond					0.00000	100.52751				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC33(On 02/02/2021 Spot Bond					0.00000	100.20290				0.00	0	0
Total FRC331 SPOT										0.00	0	0
Total For FRC331										0.00	0	0
FRC33(On 02/02/2021 Spot Bond					0.00000	100.20290				0.00	0	0
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC33(On 05/03/2021 Spot Bond					0.00000	101.58168				0.00	0	0
Total FRC334 SPOT										0.00	0	0
Total For FRC334										0.00	0	0
FRC33(On 31/05/2024 Spot Bond					0.00000	101.69554				0.00	0	0
Total FRC335 SPOT										0.00	0	0
Total For FRC335										0.00	0	0
FRC33(On 13/09/2021 Spot Bond					0.00000	101.28468				0.00	0	0
Total FRC336 SPOT										0.00	0	0
Total For FRC336										0.00	0	0
FRC33(On 25/04/2023 Spot Bond					0.00000	100.39114				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	160.78933				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	160.94723				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	160.99990				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD17(On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRD19\On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD20\On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD23\On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD24\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
FRD25\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
FRD26\On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD26U SPOT										0.00	0	0
Total For FRD26U										0.00	0	0
FRD27\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
FRD28\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
FRD29\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
FRD30\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
FRD33\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
FRD35\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

Contract 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 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			5.80000	82.26996	5.80000	82.15552				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			5.17000	99.09395	5.17000	98.96036				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	100.28084				0.00	600,000,000	300,000,000
Total FRJ022 SPOT										0.00	600,000,000	300,000,000
Total For FRJ022										0.00	600,000,000	300,000,000
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.22218				0.00	0	0
Total FRJ20 SPOT										0.00	0	0
Total For FRJ20										0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.79346				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.20746				0.00	0	0
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	99.36010				0.00	1,000,000,000	1,000,000,000
Total FRJ23 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRJ23										0.00	1,000,000,000	1,000,000,000
FRJ24 On 14/02/2024 Spot Bond					0.00000	99.41332				0.00	1,000,000,000	1,000,000,000
Total FRJ24 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRJ24										0.00	1,000,000,000	1,000,000,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	102.72114				0.00	0	125,390,000,000
Total FRJ25 SPOT										0.00	0	125,390,000,000
Total For FRJ25										0.00	0	125,390,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	98.12498				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	102.49497				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ27 SPOT										0.00	0	0
Total For FRJ27										0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	97.43053				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS01U SPOT										0.00	0	0
Total For FRS01U										0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS02U SPOT										0.00	0	0
Total For FRS02U										0.00	0	0
FRS10 On 15/01/2024 Spot Bond			4.70800	4.70800	4.70800	109.26919				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			5.09000	5.09000	5.09000	100.02528				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.63000				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS10 On 23/01/2024 Spot Bond					0.00000	100.36438				0.00	0	0
Total FRS104 SPOT										0.00	0	0
Total For FRS104										0.00	0	0
FRS10 On 31/01/2038 Spot Bond			5.23000	98.30375	5.23000	98.17074				0.00	0	0
Total FRS108 SPOT										0.00	0	0
Total For FRS108										0.00	0	0
FRS10 On 07/12/2033 Spot Bond			4.92500	205.40503	4.92500	205.13259				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS11 On 31/01/2038 Spot Bond			5.37000	96.48970	5.37000	96.35806				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS11 On 07/12/2033 Spot Bond			4.95500	4.95500	4.95500	204.50304				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS114On 31/01/2025 Spot Bond			5.04500	130.00150	5.04500	129.82752				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115On 31/01/2038 Spot Bond			3.70500	121.01125	3.70500	120.86236				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119On 31/01/2038 Spot Bond			5.37000	96.48970	5.37000	96.35806				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120On 07/12/2033 Spot Bond			5.07500	202.27922	5.07500	202.00849				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121On 07/12/2033 Spot Bond			5.12500	201.25032	5.12500	200.98016				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122On 31/01/2025 Spot Bond			4.57500	165.47026	4.57500	132.52212				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123On 07/12/2033 Spot Bond			5.15500	200.63608	5.15500	200.36628				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124On 31/01/2038 Spot Bond			5.37000	96.48970	5.37000	96.35806				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126On 31/03/2028 Spot Bond			5.45000	167.05925	5.45000	166.83065				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127On 31/01/2038 Spot Bond			6.12000	87.44340	6.12000	87.31885				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129On 31/03/2028 Spot Bond			5.34000	168.32505	5.34000	168.09621				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS131On 31/03/2028 Spot Bond			5.40000	167.63326	5.40000	167.40456				0.00	0	0
Total FRS131 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 FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			5.66500	190.54043	5.66500	190.27647				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			6.05000	88.24205	6.05000	88.11685				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.37000	5.37000	5.37000	96.35806				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS136 On 31/01/2038 Spot Bond			5.37000	96.48970	5.37000	96.35806				0.00	0	0
Total FRS136 SPOT										0.00	0	0
Total For FRS136										0.00	0	0
FRS137 On 31/03/2028 Spot Bond			5.21000	169.83521	5.21000	169.60608				0.00	0	0
Total FRS137 SPOT										0.00	0	0
Total For FRS137										0.00	0	0
FRS138 On 07/12/2033 Spot Bond			5.43500	195.01349	5.43500	194.74691				0.00	0	0
Total FRS138 SPOT										0.00	0	0
Total For FRS138										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.34000	168.32505	5.34000	168.09621				0.00	0	0
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.34000	168.32505	5.34000	168.09621				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS144 On 31/03/2028 Spot Bond			5.63000	165.01136	5.63000	164.78322				0.00	0	0
Total FRS144 SPOT										0.00	0	0
Total For FRS144										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			5.34500	128.31524	5.34500	128.14044				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.34000	163.48281	3.34000	163.28651				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.69000	164.33514	5.69000	164.10714				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS15(On 31/03/2028 Spot Bond			5.73000	163.88609	5.73000	163.65820				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS15(On 31/01/2025 Spot Bond			5.31500	128.48274	5.31500	128.30800				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS15(On 31/03/2028 Spot Bond			5.15000	170.53743	5.15000	170.30816				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS15(On 31/03/2028 Spot Bond			5.74000	5.74000	5.74000	163.54617				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS15(On 20/06/2022 Spot Bond					0.00000	16.24611				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS15(On 06/06/2023 Spot Bond					0.00000	17.50708				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS15(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
FRS16(On 06/06/2024 Spot Bond					0.00000	19.72896				0.00	0	0
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS16(On 06/06/2025 Spot Bond					0.00000	22.10675				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS16(On 20/06/2022 Spot Bond					0.00000	15.07692				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS16(On 06/06/2023 Spot Bond					0.00000	16.23811				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS164 On 06/06/2024 Spot Bond					0.00000	18.26041				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	20.34843				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	14.18009				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	14.13235				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	12.82481				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS16U On 14/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS16U SPOT										0.00	0	0
Total For FRS16U										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	14.89701				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	100.51105				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	100.55424				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 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
FRS174 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
FRS175 On 26/01/2024 Spot Bond					0.00000	16.85918				0.00	0	0
Total FRS175 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 FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	16.85916				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS176 On 19/07/2024 Spot Bond					0.00000	19.03113				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS177 On 18/09/2023 Spot Bond					0.00000	101.49892				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS180 On 27/09/2025 Spot Bond					0.00000	101.22690				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS182 On 04/10/2021 Spot Bond					0.00000	107.29859				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS183 On 16/11/2023 Spot Bond					0.00000	115.81540				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS184 On 23/01/2024 Spot Bond					0.00000	124.67121				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	142.43927				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	119.40049				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	23.72769				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	43.89141				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	100.16411				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond					0.00000	123.82362				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	100.18434				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS200 On 12/08/2025 Spot Bond					0.00000	100.01628				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS200 On 06/08/2025 Spot Bond					0.00000	101.89815				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	91.57633				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 11/09/2020 Spot Bond					0.00000	100.09947				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	101.76983				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	100.81697				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS206 On 16/11/2020 Spot Bond					0.00000	105.08029				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	119.52543				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	99.95231				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	198.76740				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	111.80452				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	110.88868				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	100.48010				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
Total For FRS215										0.00	0	0
FRS216 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
FRS217 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	304.86263				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	306.29312	3.25000	305.92803				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	299.03647				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	164.04554	3.13000	163.85135				0.00	0	0
Total FRS46 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 FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.30819				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	164.85387	2.83000	164.66274				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	100.19652				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			5.07000	91.92671	5.07000	91.80350				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	69.13211	4.44500	101.00851				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			4.46500	4.46500	4.46500	133.16199				0.00	0	0
Total FRS85 SPOT										0.00	0	0
Total For FRS85										0.00	0	0
FRS87 On 31/01/2025 Spot Bond			4.53500	4.53500	4.53500	132.75439				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	297.24973				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			5.18000	102.39862	5.18000	102.35586				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			6.51000	6.51000	6.51000	104.71728			520,800,000,000.00	80,000,000	40,000,000	
Total FRX23 SPOT									520,800,000,000.00	80,000,000	40,000,000	
Total For FRX23									520,800,000,000.00	80,000,000	40,000,000	
FRX24 On 10/12/2024 Spot Bond			7.58000	116.72658	7.58000	116.65541			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			7.64000	111.90733	7.64000	111.83821			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX25 SPOT										0.00	0	0
Total For FRX25										0.00	0	0
FRX26 On 01/10/2026 Spot Bond			8.06000	108.26937	8.06000	108.19927				0.00	0	500,000,000
Total FRX26 SPOT										0.00	0	500,000,000
Total For FRX26										0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			8.04000	113.07083	8.04000	112.99820				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			8.59000	111.98342	8.59000	111.90582			1,546,200,000,000.00		180,000,000	90,000,000
Total FRX28 SPOT									1,546,200,000,000.00		180,000,000	90,000,000
Total For FRX28									1,546,200,000,000.00		180,000,000	90,000,000
FRX30 On 31/01/2030 Spot Bond			9.42500	104.90310	9.42500	104.82351				0.00	0	0
Total FRX30 SPOT										0.00	0	0
Total For FRX30										0.00	0	0
FRX31 On 21/02/2031 Spot Bond			9.97000	99.18228	9.97000	99.10278				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
FRX32 On 31/03/2032 Spot Bond			9.90500	105.59309	9.90500	105.50946				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			11.52500	72.01759	11.52500	71.95147				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For FS5A3U										0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0

Contract 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 FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	99.36416				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	99.39291				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	99.92418				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1U 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
FS6D1U 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
FS6E1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	99.93135				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	99.92755				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	99.92524				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	99.92456				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	100.76041				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	102.37125				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	99.47033				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	103.84145				0.00	0	0
Total GH5A11 SPOT										0.00	0	0
Total For GH5A11										0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.74276				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	103.73091				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	103.87237				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	104.84420				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0

Contract 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 GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
GRB34 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB34U SPOT										0.00	0	0
Total For GRB34U										0.00	0	0
GRL35 On 12/06/2029 Spot Bond			4.62000	102.14410	4.62000	102.01111				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	101.75268				0.00	0	0
Total GRT07 SPOT										0.00	0	0
Total For GRT07										0.00	0	0
GRT11 On 13/05/2021 Spot Bond					0.00000	100.63894				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	101.23719				0.00	210,000,000	210,000,000
Total GRT12 SPOT										0.00	210,000,000	210,000,000
Total For GRT12										0.00	210,000,000	210,000,000
GRT14 On 15/09/2021 Spot Bond					0.00000	102.42663				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	101.50247				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			6.41000	112.15892	6.41000	112.10094				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	102.00853				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	102.03924				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			9.29000	102.74723	9.29000	102.67078				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	100.49613				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	101.79113				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	102.10124				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	102.00779				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	102.98940				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	101.16451				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	101.50889				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	101.54479				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	102.00883				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT31 On 28/02/2024 Spot Bond					0.00000	101.74545				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	99.04222				0.00	0	600,000,000
Total GRT32 SPOT										0.00	0	600,000,000
Total For GRT32										0.00	0	600,000,000
GRT33 On 18/04/2026 Spot Bond					0.00000	97.28647				0.00	1,000,000,000	500,000,000
Total GRT33 SPOT										0.00	1,000,000,000	500,000,000
Total For GRT33										0.00	1,000,000,000	500,000,000
GRT34 On 18/04/2029 Spot Bond					0.00000	97.76471				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	99.48288				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	101.02560				0.00	0	0
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	100.26416				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	99.92590				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	100.12076				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	99.92094				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	101.13461				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	101.16290				0.00	0	0
Total GRT44 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 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	101.75014				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	101.05811				0.00	0	0
Total H10T2 SPOT										0.00	0	0
Total For H10T2										0.00	0	0
H6T4U On 02/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T4U SPOT										0.00	0	0
Total For H6T4U										0.00	0	0
H7T6U On 02/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T6U SPOT										0.00	0	0
Total For H7T6U										0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H8T2U SPOT										0.00	0	0
Total For H8T2U										0.00	0	0
H9T1U On 26/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H9T1U SPOT										0.00	0	0
Total For H9T1U										0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.63973				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	100.80277				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.81204				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	98.71539				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	99.12240				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	101.59392				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	101.83678				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	101.65872				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	105.60000	10.00000	105.51700				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	101.07073				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	101.02793				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HPF13 On 30/09/2024 Spot Bond					0.00000	101.01577				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			4.13500	104.00311	4.13500	103.96807				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	87.19675	100.00000	86.60492				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	300.35515	3.87000	299.98216				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	301.55875				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			5.13000	73.72270	5.13000	91.31356				0.00	0	0
Total HWAY33 SPOT										0.00	0	0
Total For HWAY33										0.00	0	0
HWAY3 On 31/07/2034 Spot Bond			11.68000	86.05701	11.68000	85.97654				0.00	0	4,350,000,000
Total HWAY34 SPOT										0.00	0	4,350,000,000
Total For HWAY34										0.00	0	4,350,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	11.76709	100.00000	11.68870				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			11.68000	85.61178	11.68000	85.53172		2,803,200,000,000.00		240,000,000	5,140,000,000	
Total HWAY35 SPOT								2,803,200,000,000.00		240,000,000	5,140,000,000	
Total For HWAY35								2,803,200,000,000.00		240,000,000	5,140,000,000	
HWAY3 On 31/07/2035 Spot Bond			100.00000	11.76658	100.00000	11.68820				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	100.76098				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	100.42531				0.00	0	0
Total HWF12 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 HWF12										0.00	0	0
HWF13 On 28/11/2022 Spot Bond					0.00000	101.75600				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	105.60000	10.00000	105.51700				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			3.90000	136.67527	3.89500	136.53498		89,233,170,000,000.00		22,880,300,000	250,703,133,400	
Total I2025 SPOT								89,233,170,000,000.00		22,880,300,000	250,703,133,400	
Total For I2025								89,233,170,000,000.00		22,880,300,000	250,703,133,400	
I2029 On 31/03/2029 Spot Bond			4.15000	98.68278	4.15000	98.55799		47,392,170,000,000.00		11,419,800,000	160,440,033,700	
Total I2029 SPOT								47,392,170,000,000.00		11,419,800,000	160,440,033,700	
Total For I2029								47,392,170,000,000.00		11,419,800,000	160,440,033,700	
I2033 On 28/02/2033 Spot Bond			4.30000	96.67126	4.30000	96.54824		21,189,239,000,000.00		4,927,730,000	67,577,059,400	
Total I2033 SPOT								21,189,239,000,000.00		4,927,730,000	67,577,059,400	
Total For I2033								21,189,239,000,000.00		4,927,730,000	67,577,059,400	
I2038 On 31/01/2038 Spot Bond			4.50500	108.39141	4.47000	108.76870		404,279,479,365,000.00		89,740,173,000	217,295,986,100	
Total I2038 SPOT								404,279,479,365,000.00		89,740,173,000	217,295,986,100	
Total For I2038								404,279,479,365,000.00		89,740,173,000	217,295,986,100	
I2046 On 31/03/2046 Spot Bond			4.52000	97.06441	4.52000	96.93880		411,427,576,000,000.00		91,023,800,000	201,566,846,200	
Total I2046 SPOT								411,427,576,000,000.00		91,023,800,000	201,566,846,200	
Total For I2046								411,427,576,000,000.00		91,023,800,000	201,566,846,200	
I2050 On 31/12/2050 Spot Bond			4.56000	99.10903	4.52000	99.71566		94,602,216,000,000.00		20,746,100,000	249,362,530,455	
Total I2050 SPOT								94,602,216,000,000.00		20,746,100,000	249,362,530,455	
Total For I2050								94,602,216,000,000.00		20,746,100,000	249,362,530,455	
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.84663				0.00	20,420,000,000	10,210,000,000
Total IBL100 SPOT										0.00	20,420,000,000	10,210,000,000
Total For IBL100										0.00	20,420,000,000	10,210,000,000
IBL101 On 24/05/2022 Spot Bond			6.22500	6.22500	6.22500	105.12319				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	99.68939				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	100.66463				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	100.28217				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	300.82876	3.82000	300.45636				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	101.55071				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL112 On 21/05/2020 Spot Bond					0.00000	99.91999				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	99.91187				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	100.15799				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	99.90811				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	101.14035				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	100.34572				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	99.95462				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	100.75339				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	100.13943				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	100.01492				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	100.77020				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	101.93871				0.00	0	0
Total IBL129 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 IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.59180				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	100.12242				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	100.01423				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	101.47685				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	100.46904				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	99.88645				0.00	0	0
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	99.89314				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	100.44022				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	99.97506				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	100.01385				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	99.89643				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	99.92725				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL142 SPOT										0.00	0	0
Total For IBL142										0.00	0	0
IBL143 On 11/03/2021 Spot Bond					0.00000	101.47259				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	101.47960				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	164.58136				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	105.60000	10.00000	105.51700				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			6.04500	103.25040	6.04500	103.19977				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			6.87000	113.56747	6.87000	113.50426				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	100.53709				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			2.98000	164.44906	2.98000	164.25639				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	100.13109				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	102.24755				0.00	0	500,000,000
Total IBL77 SPOT										0.00	0	500,000,000
Total For IBL77										0.00	0	500,000,000
IBL78 On 25/11/2022 Spot Bond			6.71000	107.40080	6.71000	112.35080				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.69358				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			6.15000	103.95065	6.15000	103.89877				0.00	0	0
Total IBL88 SPOT										0.00	0	0
Total For IBL88										0.00	0	0
IBL88/FOn 20/05/2021 Spot Bond			100.00000	49.95470	100.00000	49.62194				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	101.99168				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	102.47357				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.54118				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01UOn 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
IDC02UOn 28/02/2028 Spot Bond			100.00000	11.21976	100.00000	11.14502				0.00	0	0
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03On 22/10/2020 Spot Bond			5.93000	101.57901	5.93000	101.53075				0.00	0	0
Total IDCG03 SPOT										0.00	0	0
Total For IDCG03										0.00	0	0
IDCG06On 24/11/2024 Spot Bond			8.49000	108.52326	8.49000	108.44892		1,358,400,000,000.00		160,000,000	962,995,400	
Total IDCG06 SPOT								1,358,400,000,000.00		160,000,000	962,995,400	
Total For IDCG06								1,358,400,000,000.00		160,000,000	962,995,400	
IDCG07On 13/11/2020 Spot Bond					0.00000	100.30951				0.00	0	0
Total IDCG07 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 IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			10.23000	106.59287	10.23000	106.68960				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.72190				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.09000	113.16031	9.09000	113.07788			727,200,000,000.00		80,000,000	40,000,000
Total IDCG11 SPOT									727,200,000,000.00		80,000,000	40,000,000
Total For IDCG11									727,200,000,000.00		80,000,000	40,000,000
IDCG12 On 26/04/2021 Spot Bond					0.00000	100.58599				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	98.97490				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	100.01060				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	98.46178				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	97.59261				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	100.12100				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.49860				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	98.39579				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2020 Spot Bond					0.00000	101.34925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21On 18/12/2022 Spot Bond					0.00000	101.39649				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22On 18/12/2024 Spot Bond					0.00000	101.49129				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCG23On 29/01/2027 Spot Bond					0.00000	100.29714				0.00	0	0
Total IDCG23 SPOT										0.00	0	0
Total For IDCG23										0.00	0	0
IDCP07On 15/12/2022 Spot Bond					0.00000	101.48308				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1UOn 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
IDCP2UOn 05/04/2025 Spot Bond			100.00000	6.77148	100.00000	6.72662				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3UOn 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			7.99000	106.54865	7.99000	106.48024				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			5.96500	103.24173	5.96500	103.19199				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN289UOn 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
IN306UOn 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract 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 IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
Total For IN425U										0.00	0	0
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN426U SPOT										0.00	0	0
Total For IN426U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					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	105.60000	10.00000	105.51700				0.00	0	0
Total ING211/JIBAR SPOT										0.00	0	0
Total For ING211/JIBAR										0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.83158				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	100.28100				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	101.66009				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	89.93796				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	100.38625				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	101.30420				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV03 On 11/02/2021 Spot Bond					0.00000	101.06796				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			7.41000	107.13343	7.41000	107.06920				0.00	0	0
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	98.90870				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	105.60000	10.00000	105.51700				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	101.73367				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.57371				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	101.51096				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	101.15455				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	101.16894				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	101.18334				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	102.01633				0.00	0	0
Total IPF21 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 IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.50520				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	100.17613				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	100.53327				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	100.06820				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	100.06906				0.00	0	0
Total IPF27 SPOT										0.00	0	0
Total For IPF27										0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF28U SPOT										0.00	0	0
Total For IPF28U										0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPF29U SPOT										0.00	0	0
Total For IPF29U										0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	101.14240				0.00	0	0
Total IPF30 SPOT										0.00	0	0
Total For IPF30										0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	99.27883				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	101.03742				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	101.57694				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPL8/JIE On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.81367	2.75000	100.79098				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	147.32599	7.30000	147.10278				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	100.63375				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			7.41000	106.84375	7.41000	106.77970				0.00	0	0
Total IV034 SPOT										0.00	0	0
Total For IV034										0.00	0	0
IV035 On 07/04/2022 Spot Bond					0.00000	103.41582				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	103.27947				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	101.53813				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	158.70353				0.00	0	0
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	103.00605				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			8.23000	106.33701	8.23000	106.26711				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV042 On 18/11/2021 Spot Bond					0.00000	103.45450				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			8.24500	8.24500	8.24500	105.74937				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	100.36766				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	162.31198	3.78000	162.11132				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	102.25648				0.00	1,600,000,000	800,000,000
Total IV046 SPOT										0.00	1,600,000,000	800,000,000
Total For IV046										0.00	1,600,000,000	800,000,000
IV050 On 26/06/2024 Spot Bond					0.00000	102.72740				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0

Contract 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 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	160.89158	6.00000	160.66441				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	5.10000				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	99.88834				0.00	0	0
Total IVA996 SPOT										0.00	0	0
Total For IVA996										0.00	0	0
IVA997 On 25/05/2020 Spot Bond			5.10000	5.10000	5.10000	99.81869				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	99.67966				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	99.57850				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	105.60000	10.00000	105.51700				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	101.07685				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			11.41000	100.70084	11.41000	100.60878				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	100.15371				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			6.72500	110.74245	6.72500	110.68243				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	101.13641				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	101.15511				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	101.14264				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	100.85494				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			6.37500	103.22151	6.37500	103.16814				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	99.93823				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	101.57855				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	100.26333				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	95.95495				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC135 On 31/07/2020 Spot Bond					0.00000	100.33354				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	100.79501				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	101.95064				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	98.48347				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	101.76091				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	101.64903				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.69522				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	101.14020				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	102.47352				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	102.38983				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	101.82242				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

Contract 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 IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	100.16141				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	100.39587				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	101.09366				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	99.95335				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	101.52707				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	101.13656				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	101.08891				0.00	520,000,000	260,000,000
Total IVC167 SPOT										0.00	520,000,000	260,000,000
Total For IVC167										0.00	520,000,000	260,000,000
IVC169 On 19/02/2021 Spot Bond					0.00000	101.89616				0.00	0	0
Total IVC169 SPOT										0.00	0	0
Total For IVC169										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
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			000,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total IVF85U SPOT									10,000,000,000,000.00	30,000,000,000	30,000,000,000	
Total For IVF85U									10,000,000,000,000.00	30,000,000,000	30,000,000,000	
IVZ001 On 18/06/2020 Spot Bond			5.15000	5.15000	5.15000	99.48066			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	99.18829			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	98.78962			0.00	0	0	
Total IVZ003 SPOT									0.00	0	0	
Total For IVZ003									0.00	0	0	
IVZ004 On 16/07/2020 Spot Bond			5.20000	5.20000	5.20000	99.08247			0.00	0	0	
Total IVZ004 SPOT									0.00	0	0	
Total For IVZ004									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVZ005 On 30/07/2020 Spot Bond			5.20000	5.20000	5.20000	98.88705				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	98.69239				0.00	0	0
Total IVZ006 SPOT										0.00	0	0
Total For IVZ006										0.00	0	0
IVZ007 On 20/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVZ007 SPOT										0.00	0	0
Total For IVZ007										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	101.45987				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	101.13018				0.00	0	0
Total KAP006 SPOT										0.00	0	0
Total For KAP006										0.00	0	0
KAP007 On 26/10/2021 Spot Bond			9.71000	101.28284	9.71000	101.20417				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	99.83181				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	101.60472				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	101.82351				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	96.66949				0.00	0	0
Total KAP013 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 KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	100.44109				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	96.77240				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	99.73360				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	101.07298				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	100.75534				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			9.08000	124.20758	9.08000	124.11769				0.00	0	0
Total KW01 SPOT										0.00	0	0
Total For KW01										0.00	0	0
LB41U On 16/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LB41U SPOT										0.00	0	0
Total For LB41U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	98.27929				0.00	0	650,000,000
Total LBK15 SPOT										0.00	0	650,000,000
Total For LBK15										0.00	0	650,000,000
LBK18 On 22/03/2022 Spot Bond					0.00000	103.87453				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			7.19000	110.16812	7.19000	110.10436				0.00	0	2,500,000,000
Total LBK20 SPOT										0.00	0	2,500,000,000
Total For LBK20										0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	100.67049				0.00	0	200,000,000
Total LBK22 SPOT										0.00	0	200,000,000
Total For LBK22										0.00	0	200,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	98.67669				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			7.27000	112.24558	7.27000	112.17989				0.00	0	8,609,216,600
Total LBK24 SPOT										0.00	0	8,609,216,600
Total For LBK24										0.00	0	8,609,216,600
LBK26 On 23/03/2021 Spot Bond					0.00000	101.38255				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	99.11045				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			11.55500	95.00722	11.55500	94.92025				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			11.21000	100.53474	11.21000	100.44490				0.00	0	199,500,199
Total LBK29 SPOT										0.00	0	199,500,199
Total For LBK29										0.00	0	199,500,199
LBK30 On 20/09/2021 Spot Bond					0.00000	99.06037				0.00	600,000,000	300,000,000
Total LBK30 SPOT										0.00	600,000,000	300,000,000
Total For LBK30										0.00	600,000,000	300,000,000
LBK31 On 20/09/2023 Spot Bond					0.00000	95.31857				0.00	220,000,000	2,609,999,900
Total LBK31 SPOT										0.00	220,000,000	2,609,999,900
Total For LBK31										0.00	220,000,000	2,609,999,900
LBK32 On 08/11/2023 Spot Bond					0.00000	100.12556				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	101.17898				0.00	0	7,844,100,000
Total LBK33 SPOT										0.00	0	7,844,100,000
Total For LBK33										0.00	0	7,844,100,000
LBK35 On 26/03/2024 Spot Bond					0.00000	94.19432				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	100.98731				0.00	0	0
Total LBK36 SPOT										0.00	0	0
Total For LBK36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK37 On 25/06/2024 Spot Bond					0.00000	93.84333				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	89.90453				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			5.86000	103.12552	5.86000	103.07656				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	103.45592				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			6.76000	108.65733	6.76000	108.59813				0.00	0	2,500,000,000
Total LGL06 SPOT										0.00	0	2,500,000,000
Total For LGL06										0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.84441				0.00	0	0
Total LGL07 SPOT										0.00	0	0
Total For LGL07										0.00	0	0
LGL08 On 28/02/2023 Spot Bond					0.00000	102.23408				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	101.78257				0.00	400,000,000	200,000,000
Total LGL09 SPOT										0.00	400,000,000	200,000,000
Total For LGL09										0.00	400,000,000	200,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	99.53901				0.00	0	0
Total LGL10 SPOT										0.00	0	0
Total For LGL10										0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC15U SPOT										0.00	0	0

Contract 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 LHC15U										0.00	0	0
LHC16\ 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
LHC17\ 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	100.05432				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	100.04595				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	100.05324				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	102.00606				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	100.36007				0.00	0	0
Total LOM02 SPOT										0.00	0	0
Total For LOM02										0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	99.77900				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	99.77373				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	99.92318				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	99.92046				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	99.91842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 14/05/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ186 SPOT										0.00	0	0
Total For MAQ186										0.00	0	0
MAQ18 On 15/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			500,000,000,000,000.00	75,000,000,000	75,000,000,000	
Total MAQ187 SPOT									10,000,000,000,000.00	75,000,000,000	75,000,000,000	
Total For MAQ187									10,000,000,000,000.00	75,000,000,000	75,000,000,000	
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0	
Total MBC28U SPOT									0.00	0	0	
Total For MBC28U									0.00	0	0	
MBF05 On 28/08/2020 Spot Bond					0.00000	101.83565			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	99.59945			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	99.54661			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	101.46912			0.00	0	0	
Total MBF062 SPOT									0.00	0	0	
Total For MBF062									0.00	0	0	
MBF06 On 07/06/2022 Spot Bond					0.00000	101.58843			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	100.98316			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	100.49895			0.00	0	20,500,000,000	
Total MBF065 SPOT									0.00	0	20,500,000,000	
Total For MBF065									0.00	0	20,500,000,000	
MBP03 On 26/05/2020 Spot Bond					0.00000	101.74280			0.00	0	0	
Total MBP037 SPOT									0.00	0	0	
Total For MBP037									0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03:On 02/11/2022 Spot Bond					0.00000	100.18272				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	100.05814				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	99.84931				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	100.74750				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	100.28156				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	100.28431				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	101.04782				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	101.06112				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04:On 26/02/2022 Spot Bond					0.00000	101.28556				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	101.73191				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04:On 27/03/2022 Spot Bond					0.00000	101.04784				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04:On 27/03/2024 Spot Bond					0.00000	101.06114				0.00	0	0
Total MBP049 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 MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	99.85558				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	101.47714				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	119.80904				0.00	0	0
Total MIL03 SPOT										0.00	0	0
Total For MIL03										0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			6.76000	104.30649	6.76000	104.24998				0.00	0	250,000,000
Total MMIG02 SPOT										0.00	0	250,000,000
Total For MMIG02										0.00	0	250,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.93414				0.00	0	0
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			10.55000	105.55000	10.55000	105.81371				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			6.81000	111.11282	6.81000	111.05151				0.00	0	1,050,000,000
Total MMIG05 SPOT										0.00	0	1,050,000,000
Total For MMIG05										0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	99.72225				0.00	0	0
Total MMIG06 SPOT										0.00	0	0
Total For MMIG06										0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	98.20765				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	99.15349				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			8.62000	107.35589	8.62000	107.28164				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	119.93767				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.93216				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	102.17936				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	101.06240				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	100.70500				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	100.64813				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	102.19315				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	102.35432				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	100.82508				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	100.06606				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	100.06817				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	100.78131				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN17 On 30/05/2024 Spot Bond					0.00000	101.82401				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	100.18846				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	101.63348				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	101.42693				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	101.50564				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	100.08183				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
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	99.88172				0.00	0	0
Total MWAR02 SPOT										0.00	0	0
Total For MWAR02										0.00	0	0
MWAR(On 22/11/2021 Spot Bond					0.00000	99.88366				0.00	0	0
Total MWAR03 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 MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	99.88366				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	101.25828				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	101.28984				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	101.28486				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	101.54310				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	102.60954				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	101.16781				0.00	0	0
Total N7B25 SPOT										0.00	0	0
Total For N7B25										0.00	0	0
N7C25 On 20/03/2022 Spot Bond					0.00000	101.39134				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	101.58117				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	101.75561				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			6.70000	103.51801	6.70000	103.46180			6,700,000,000,000.00	1,000,000,000	1,000,000,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NAM01 SPOT										6,700,000,000,000.00	1,000,000,000	1,000,000,000
Total For NAM01										6,700,000,000,000.00	1,000,000,000	1,000,000,000
NAM02 On 29/06/2020 Spot Bond			5.51000	104.13724	5.51000	104.09040				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			6.81000	112.15771	6.81000	112.09582				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			9.52000	107.62011	9.52000	107.53765				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	99.71194				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	100.42909				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	100.25750				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	100.28065				0.00	0	0
Total NBG04G SPOT										0.00	0	0
Total For NBG04G										0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	100.28661				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			5.92500	105.74465	5.92500	105.69377				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			5.04000	105.03022	5.04000	104.98761				0.00	0	1,000,000,000
Total NBK12A SPOT										0.00	0	1,000,000,000
Total For NBK12A										0.00	0	1,000,000,000
NBK12 On 19/03/2021 Spot Bond			9.38000	101.50579	9.38000	101.42997				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK13/On 19/03/2024 Spot Bond			6.61000	111.99235	6.61000	111.93300			198,300,000,000.00	30,000,000	15,000,000
Total NBK13A SPOT									198,300,000,000.00	30,000,000	15,000,000
Total For NBK13A									198,300,000,000.00	30,000,000	15,000,000
NBK14/On 25/06/2021 Spot Bond			5.42500	107.75772	5.42500	107.71045			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			5.67500	107.40168	5.67500	107.35216			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			7.92000	108.37403	7.92000	108.30467			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			8.12000	109.17308	8.12000	109.10188			0.00	0	1,220,000,000
Total NBK17A SPOT									0.00	0	1,220,000,000
Total For NBK17A									0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			5.94000	104.39216	5.94000	104.34133			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			6.20500	110.92891	6.20500	110.87336			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			8.12000	115.30319	8.12000	115.22799			0.00	0	0
Total NBK20A SPOT									0.00	0	0
Total For NBK20A									0.00	0	0
NBK20/On 25/06/2021 Spot Bond					0.00000	101.44530			0.00	0	0
Total NBK20B SPOT									0.00	0	0
Total For NBK20B									0.00	0	0
NBK21/On 21/07/2027 Spot Bond			9.05000	111.62714	9.05000	111.54574			0.00	0	0
Total NBK21A SPOT									0.00	0	0
Total For NBK21A									0.00	0	0
NBK22/On 19/11/2022 Spot Bond			6.19000	108.84235	6.19000	108.78768			0.00	0	0
Total NBK22A SPOT									0.00	0	0
Total For NBK22A									0.00	0	0
NBK23/On 19/11/2025 Spot Bond			8.81000	108.01086	8.81000	107.93413			0.00	0	0
Total NBK23A 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 NBK23A										0.00	0	0
NBK24/ On 19/11/2027 Spot Bond			8.79000	111.57539	8.79000	111.49631				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24f On 11/02/2022 Spot Bond					0.00000	100.06645				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/ On 17/02/2023 Spot Bond			6.51000	6.51000	6.51000	112.88109				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	99.54284				0.00	1,500,000,000	1,500,000,000
Total NBK25B SPOT										0.00	1,500,000,000	1,500,000,000
Total For NBK25B										0.00	1,500,000,000	1,500,000,000
NBK26/ On 10/05/2023 Spot Bond			100.00000	18.85094	100.00000	18.72674				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	101.64531				0.00	0	0
Total NBK26B SPOT										0.00	0	0
Total For NBK26B										0.00	0	0
NBK27/ On 10/05/2026 Spot Bond			9.10000	109.53156	9.10000	109.45213				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28/ On 02/08/2023 Spot Bond			6.15000	113.98351	6.15000	113.92662				0.00	0	0
Total NBK28A SPOT										0.00	0	0
Total For NBK28A										0.00	0	0
NBK28f On 19/11/2020 Spot Bond					0.00000	100.29121				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29/ On 31/07/2026 Spot Bond			8.92000	110.49242	8.92000	110.41298				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			6.14500	113.74171	6.14500	113.68499				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	100.24115				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31 On 09/11/2023 Spot Bond			6.46000	109.28032	6.46000	109.22369				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31 On 17/02/2023 Spot Bond					0.00000	100.32859				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34 On 10/05/2021 Spot Bond					0.00000	100.54667				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35 On 10/05/2023 Spot Bond					0.00000	100.07148				0.00	0	0
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36 On 10/05/2026 Spot Bond					0.00000	101.77533				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38 On 02/08/2021 Spot Bond					0.00000	100.42931				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			10.31500	10.31500	10.31500	64.58397				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40 On 31/07/2026 Spot Bond					0.00000	103.83976				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42 On 21/02/2022 Spot Bond					0.00000	102.64068				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43 On 20/02/2024 Spot Bond					0.00000	100.58838				0.00	0	0
Total NBK43B SPOT										0.00	0	0
Total For NBK43B										0.00	0	0
NBK44 On 15/02/2021 Spot Bond					0.00000	100.18424				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK45fOn 15/02/2023 Spot Bond					0.00000	100.76420				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	101.11179				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	100.29217				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	100.16147				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	98.66153				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	98.87925				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	101.95313				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	100.68256				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53fOn 21/02/2026 Spot Bond					0.00000	101.54891				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54fOn 21/02/2029 Spot Bond					0.00000	101.92706				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBKB5fOn 01/08/2022 Spot Bond					0.00000	100.17684				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5fOn 01/08/2024 Spot Bond					0.00000	100.18098				0.00	0	0
Total NBKB56 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 NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	99.33778				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5i On 01/08/2029 Spot Bond					0.00000	99.41780				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBKB5i On 24/02/2023 Spot Bond					0.00000	100.44947				0.00	0	0
Total NBKB59 SPOT										0.00	0	0
Total For NBKB59										0.00	0	0
NBKB6i On 24/02/2025 Spot Bond					0.00000	101.01775				0.00	0	0
Total NBKB60 SPOT										0.00	0	0
Total For NBKB60										0.00	0	0
NBKB6 On 24/02/2027 Spot Bond					0.00000	100.69476				0.00	0	0
Total NBKB61 SPOT										0.00	0	0
Total For NBKB61										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.26980				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.48500	105.39123	9.48500	105.31165				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	101.26219				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			9.52000	104.71511	9.52000	104.63574				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	101.26980				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.28185				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	101.29705				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	101.25470				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	99.95570				0.00	0	0
Total NDAL01 SPOT										0.00	0	0
Total For NDAL01										0.00	0	0
NED01 On 22/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED01U SPOT										0.00	0	0
Total For NED01U										0.00	0	0
NED02 On 15/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED02U SPOT										0.00	0	0
Total For NED02U										0.00	0	0
NED03 On 26/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED03U SPOT										0.00	0	0
Total For NED03U										0.00	0	0
NED04 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED04U SPOT										0.00	0	0
Total For NED04U										0.00	0	0
NED05 On 20/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED05U SPOT										0.00	0	0
Total For NED05U										0.00	0	0
NED06 On 26/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED06U SPOT										0.00	0	0
Total For NED06U										0.00	0	0
NED07 On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED07U SPOT										0.00	0	0
Total For NED07U										0.00	0	0
NED08 On 01/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED08U SPOT										0.00	0	0

Contract 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 NED08U										0.00	0	0
NED09 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED09U SPOT										0.00	0	0
Total For NED09U										0.00	0	0
NED10 On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	101.54567				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			5.71000	104.92279	5.71000	104.87390				0.00	0	3,030,000,000
Total NED20 SPOT										0.00	0	3,030,000,000
Total For NED20										0.00	0	3,030,000,000
NEDT1,On 21/05/2021 Spot Bond					0.00000	106.31932				0.00	0	50,000,000
Total NEDT1A SPOT										0.00	0	50,000,000
Total For NEDT1A										0.00	0	50,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	106.19793				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NET53 On 17/04/2021 Spot Bond					0.00000	100.73094				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	102.78387				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	101.71276				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	102.29313				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	100.28857				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	97.76615				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	103.01626				0.00	100,000,000,000	50,000,000,000
Total NGL06 SPOT										0.00	100,000,000,000	50,000,000,000
Total For NGL06										0.00	100,000,000,000	50,000,000,000
NGL07 On 09/04/2024 Spot Bond					0.00000	100.95183				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	107.60557				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1f On 20/10/2023 Spot Bond					0.00000	98.16546				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	97.26121				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0
NGT10 On 15/01/2025 Spot Bond					0.00000	97.07823				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NGT10 On 22/05/2025 Spot Bond					0.00000	98.52848				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	105.60000	10.00000	105.51700				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	100.21323	13.50000	100.10656				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM00 On 16/04/2021 Spot Bond					0.00000	99.97872				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	100.67712				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	100.40246				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	99.81970				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	99.78357				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	101.90392				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	101.73426				0.00	0	49,490,000,000
Total NHM013 SPOT										0.00	0	49,490,000,000
Total For NHM013										0.00	0	49,490,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	99.90883				0.00	0	0
Total NHM014 SPOT										0.00	0	0
Total For NHM014										0.00	0	0
NHM01 On 13/12/2024 Spot Bond					0.00000	101.82677				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	100.09750				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			77,000,000,000,000.00		770,000,000	49,760,000,000
Total NHM017 SPOT									'7,000,000,000,000.00		770,000,000	49,760,000,000
Total For NHM017									'7,000,000,000,000.00		770,000,000	49,760,000,000
NI202 On 07/12/2033 Spot Bond			5.12500	5.12500	5.12500	200.98016			0.00		0	0
Total NI202 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 NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			4.71000	4.71000	4.71000	175.55962				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			4.65000	4.65000	4.65000	132.08786				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			4.99000	4.99000	4.99000	92.21548				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			5.37000	5.37000	5.37000	96.35806				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			4.75500	4.75500	4.75500	131.48263				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			5.14500	5.14500	5.14500	129.26234				0.00	0	0
Total NILB13 SPOT										0.00	0	0
Total For NILB13										0.00	0	0
NILB14 On 31/03/2028 Spot Bond			4.85000	4.85000	4.85000	173.86887				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	165.80432	5.56000	165.57600				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			5.33500	96.93933	5.33500	96.80735				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			5.25500	103.67493	5.25500	103.63060				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN010 On 01/10/2020 Spot Bond					0.00000	100.93125				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	101.08096				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	100.85170				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	101.13018				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	101.05611				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	99.81817				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	95.91062				0.00	0	0
Total NN019 SPOT										0.00	0	0
Total For NN019										0.00	0	0
NN02 On 24/07/2023 Spot Bond					0.00000	118.68561				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	98.07307				0.00	0	0
Total NN022 SPOT										0.00	0	0
Total For NN022										0.00	0	0
NN023 On 07/11/2025 Spot Bond					0.00000	98.20238				0.00	0	0
Total NN023 SPOT										0.00	0	0
Total For NN023										0.00	0	0
NN026 On 21/11/2025 Spot Bond					0.00000	101.23266				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN028U SPOT										0.00	0	0
Total For NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	99.83291				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	96.77948				0.00	0	0
Total NN034 SPOT										0.00	0	0
Total For NN034										0.00	0	0
NN036 On 28/02/2023 Spot Bond					0.00000	100.18076				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	92.05809				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	97.33919				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	99.88171				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN040 On 06/03/2026 Spot Bond					0.00000	98.45314				0.00	0	0
Total NN040 SPOT										0.00	0	0
Total For NN040										0.00	0	0
NN043 On 03/03/2023 Spot Bond					0.00000	99.97559				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			890,200,000,000,000.00	48,902,000,000	25,000,000,000	
Total NN046 SPOT									10,200,000,000,000.00	48,902,000,000	25,000,000,000	
Total For NN046									10,200,000,000,000.00	48,902,000,000	25,000,000,000	
NN05 On 12/03/2024 Spot Bond					0.00000	101.59791				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	101.65020				0.00	0	0
Total NN06 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 NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	100.83962				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	109.12108				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	77.90725				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	77.90725				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	110.11081				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	102.99018				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	118.47496				0.00	0	0
Total NNF07 SPOT										0.00	0	0
Total For NNF07										0.00	0	0
NNF08 On 22/09/2020 Spot Bond					0.00000	118.32615				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	87.24405				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			6.89000	6.89000	6.89000	102.47334				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	101.85336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2:On 22/05/2022 Spot Bond					0.00000	101.90337				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	101.90566				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	101.82800				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			6.08500	6.08500	6.08500	102.53909				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	101.89902				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	101.99428				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	101.93881				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1:On 22/05/2020 Spot Bond			6.28500	6.28500	6.28500	102.58510				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	101.99429				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	102.21582				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			6.86000	112.56298	6.86000	112.50110				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NRA02: On 31/05/2023 Spot Bond			3.95000	191.06329	3.95000	190.82477				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			9.69000	120.31926	9.69000	120.22596			11,769,435,240,000.00		1,214,596,000	200,000,000
Total NRA028 SPOT									11,769,435,240,000.00		1,214,596,000	200,000,000
Total For NRA028									11,769,435,240,000.00		1,214,596,000	200,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	17.93982	100.00000	17.82096			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	100.49125			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	100.37947			0.00		0	0
Total NTC20 SPOT									0.00		0	0
Total For NTC20									0.00		0	0
NTC21 On 24/03/2022 Spot Bond					0.00000	102.05620			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	100.31666			0.00		0	0
Total NTC22 SPOT									0.00		0	0
Total For NTC22									0.00		0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	100.65900			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	101.38180			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	101.79350			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	101.66995			0.00		0	0
Total NTC26 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 NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	101.50911				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	101.52123				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	101.37271				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	99.32538				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			6.51000	108.16198	6.51000	108.10551				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			9.99000	105.38848	9.99000	105.30476				0.00	0	1,500,000,000
Total OML07 SPOT										0.00	0	1,500,000,000
Total For OML07										0.00	0	1,500,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	102.01414				0.00	0	0
Total OML08 SPOT										0.00	0	0
Total For OML08										0.00	0	0
OML09 On 14/09/2022 Spot Bond			6.81000	110.55819	6.81000	110.49785				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			9.54000	109.39495	9.54000	109.31187				0.00	0	920,000,000
Total OML10 SPOT										0.00	0	920,000,000
Total For OML10										0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	98.47229				0.00	400,000,000	200,000,000
Total OML11 SPOT										0.00	400,000,000	200,000,000
Total For OML11										0.00	400,000,000	200,000,000
PBAJ11 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0
PBAV11On 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
PBBJ11On 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
PBDJ11On 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
PBGJ11On 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
PBJC11On 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
PBJJ11On 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
PBKJ11On 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0
Total For PBUC1U										0.00	0	0
PBUJ1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUJ1U SPOT										0.00	0	0
Total For PBUJ1U										0.00	0	0
PBVJ1 On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBVJ1U SPOT										0.00	0	0
Total For PBVJ1U										0.00	0	0
PEP01 On 10/03/2023 Spot Bond					0.00000	101.60508				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	101.63201				0.00	0	0
Total PEP02 SPOT										0.00	0	0
Total For PEP02										0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	105.60000	10.00000	105.51700				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.59446				0.00	0	0
Total PMM38 SPOT										0.00	0	0
Total For PMM38										0.00	0	0
PMM46 On 29/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PMM46U SPOT										0.00	0	0
Total For PMM46U										0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.84005				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	100.89098				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	100.13756				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	101.80635				0.00	0	0
Total PMM55 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 PMM55										0.00	0	0
PRE2A: On 20/02/2022 Spot Bond					0.00000	99.92316				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	99.91839				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	99.90885				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	99.90749				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	99.90613				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			7.81500	117.89044	7.74000	118.23087			020,893,982,896,000.00	1,410,223,158,400	2,377,011,935,800	
Total R186 SPOT									20,893,982,896,000.00	410,223,158,400	377,011,935,800	
Total For R186									20,893,982,896,000.00	410,223,158,400	377,011,935,800	
R197 On 07/12/2023 Spot Bond			2.75000	311.18700	2.75000	310.82862			1,070,643,750,000.00	389,325,000	100,126,624,300	
Total R197 SPOT									1,070,643,750,000.00	389,325,000	100,126,624,300	
Total For R197									1,070,643,750,000.00	389,325,000	100,126,624,300	
R202 On 07/12/2033 Spot Bond			4.46000	215.47979	4.12500	222.83279			22,882,535,318,000.00	5,130,613,300	159,051,833,000	
Total R202 SPOT									22,882,535,318,000.00	5,130,613,300	159,051,833,000	
Total For R202									22,882,535,318,000.00	5,130,613,300	159,051,833,000	
R2023 On 28/02/2023 Spot Bond			5.24000	108.08714	5.21000	108.12194			794,136,212,908,000.00	533,232,101,700	1,046,894,031,000	
Total R2023 SPOT									794,136,212,908,000.00	533,232,101,700	1,046,894,031,000	
Total For R2023									794,136,212,908,000.00	533,232,101,700	1,046,894,031,000	
R2030 On 31/01/2030 Spot Bond			9.30500	94.12952	9.30500	94.05899			355,388,822,781,000.00	1,112,884,344,200	1,368,716,266,300	
Total R2030 SPOT									355,388,822,781,000.00	1,112,884,344,200	1,368,716,266,300	
Total For R2030									355,388,822,781,000.00	1,112,884,344,200	1,368,716,266,300	
R2032 On 31/03/2032 Spot Bond			10.00500	89.02724	10.00500	88.95603			279,610,527,270,500.00	727,597,254,100	674,529,775,600	
Total R2032 SPOT									279,610,527,270,500.00	727,597,254,100	674,529,775,600	
Total For R2032									279,610,527,270,500.00	727,597,254,100	674,529,775,600	
R2035 On 28/02/2035 Spot Bond			10.59000	89.21863	10.59000	89.14401			797,315,985,167,000.00	736,290,461,300	1,524,126,764,200	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R2035 SPOT									17,315,985,167,000.00	736,290,461,300	524,126,764,200
Total For R2035									17,315,985,167,000.00	736,290,461,300	524,126,764,200
R2037 On 31/01/2037 Spot Bond			10.84500	84.57701	10.84500	84.50342			013,862,422,197,500.00	370,111,795,500	1,063,156,997,600
Total R2037 SPOT									13,862,422,197,500.00	370,111,795,500	063,156,997,600
Total For R2037									13,862,422,197,500.00	370,111,795,500	063,156,997,600
R2040 On 31/01/2040 Spot Bond			10.98000	86.80323	10.98000	86.72679			313,410,971,888,000.00	119,618,485,600	664,579,785,700
Total R2040 SPOT									13,410,971,888,000.00	119,618,485,600	664,579,785,700
Total For R2040									13,410,971,888,000.00	119,618,485,600	664,579,785,700
R2044 On 31/01/2044 Spot Bond			11.00500	83.69429	11.00500	83.62043			307,962,532,606,500.00	118,851,661,300	1,218,026,333,600
Total R2044 SPOT									17,962,532,606,500.00	118,851,661,300	218,026,333,600
Total For R2044									17,962,532,606,500.00	118,851,661,300	218,026,333,600
R2048 On 28/02/2048 Spot Bond			10.99000	82.52411	10.99000	82.45255			502,078,441,398,000.00	500,644,080,200	2,552,615,913,400
Total R2048 SPOT									12,078,441,398,000.00	500,644,080,200	552,615,913,400
Total For R2048									12,078,441,398,000.00	500,644,080,200	552,615,913,400
R208 On 31/03/2021 Spot Bond			3.74000	103.42903	3.74000	103.39762			642,401,100,000,000.00	171,765,000,000	601,367,000,000
Total R208 SPOT									12,401,100,000,000.00	171,765,000,000	601,367,000,000
Total For R208									12,401,100,000,000.00	171,765,000,000	601,367,000,000
R209 On 31/03/2036 Spot Bond			10.73500	66.97353	10.61000	67.62042			774,946,709,764,000.00	1,096,874,402,400	1,164,960,757,200
Total R209 SPOT									4,946,709,764,000.00	096,874,402,400	164,960,757,200
Total For R209									4,946,709,764,000.00	096,874,402,400	164,960,757,200
R210 On 31/03/2028 Spot Bond			4.05000	184.01860	4.00000	184.42844			48,531,150,000,000.00	11,983,000,000	111,779,615,500
Total R210 SPOT									18,531,150,000,000.00	11,983,000,000	111,779,615,500
Total For R210									18,531,150,000,000.00	11,983,000,000	111,779,615,500
R212 On 31/01/2022 Spot Bond			2.40000	166.02165	2.33000	166.02684			31,422,480,000,000.00	13,092,700,000	68,624,191,100
Total R212 SPOT									11,422,480,000,000.00	13,092,700,000	68,624,191,100
Total For R212									11,422,480,000,000.00	13,092,700,000	68,624,191,100
R213 On 28/02/2031 Spot Bond			9.82500	82.96075	9.73000	83.44288			030,550,790,990,000.00	410,234,177,200	584,487,342,300
Total R213 SPOT									10,550,790,990,000.00	410,234,177,200	584,487,342,300
Total For R213									10,550,790,990,000.00	410,234,177,200	584,487,342,300
R214 On 28/02/2041 Spot Bond			10.83000	65.86828	10.83000	65.81198			991,695,748,789,000.00	553,249,838,300	887,324,338,300
Total R214 SPOT									11,695,748,789,000.00	553,249,838,300	887,324,338,300
Total For R214									11,695,748,789,000.00	553,249,838,300	887,324,338,300
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC002\On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC002U SPOT										0.00	0	0
Total For RC002U										0.00	0	0
RC003\On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC003U SPOT										0.00	0	0
Total For RC003U										0.00	0	0
RC004\On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC004U SPOT										0.00	0	0
Total For RC004U										0.00	0	0
RC005\On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC005U SPOT										0.00	0	0
Total For RC005U										0.00	0	0
RC006\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC006U SPOT										0.00	0	0
Total For RC006U										0.00	0	0
RC007\On 14/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC007U SPOT										0.00	0	0
Total For RC007U										0.00	0	0
RC008\On 20/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC008U SPOT										0.00	0	0
Total For RC008U										0.00	0	0
RC009\On 17/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC009U SPOT										0.00	0	0
Total For RC009U										0.00	0	0
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
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

Contract 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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14\On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15\On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16\On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17\On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18\On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19\On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26\On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDF27\On 04/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF27U SPOT										0.00	0	0
Total For RDF27U										0.00	0	0
RDFB0\On 30/09/2021 Spot Bond					0.00000	102.00926				0.00	0	0
Total RDFB08 SPOT										0.00	0	0
Total For RDFB08										0.00	0	0
RDFB0\On 02/12/2021 Spot Bond					0.00000	101.79846				0.00	0	0
Total RDFB09 SPOT										0.00	0	0
Total For RDFB09										0.00	0	0
RDFB1\On 27/03/2022 Spot Bond					0.00000	101.84785				0.00	0	0
Total RDFB11 SPOT										0.00	0	0
Total For RDFB11										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB1:On 27/11/2022 Spot Bond					0.00000	102.63999				0.00	0	0
Total RDFB12 SPOT										0.00	0	0
Total For RDFB12										0.00	0	0
RDFB1:On 12/03/2021 Spot Bond					0.00000	101.53213				0.00	0	0
Total RDFB13 SPOT										0.00	0	0
Total For RDFB13										0.00	0	0
RDFB1:On 12/03/2023 Spot Bond					0.00000	100.31569				0.00	0	0
Total RDFB14 SPOT										0.00	0	0
Total For RDFB14										0.00	0	0
RDFB1:On 05/12/2023 Spot Bond					0.00000	102.01208				0.00	0	150,000,000
Total RDFB15 SPOT										0.00	0	150,000,000
Total For RDFB15										0.00	0	150,000,000
RDFB1:On 11/02/2022 Spot Bond					0.00000	100.16321				0.00	0	0
Total RDFB16 SPOT										0.00	0	0
Total For RDFB16										0.00	0	0
RDFB1:On 11/02/2024 Spot Bond					0.00000	100.13311				0.00	0	0
Total RDFB17 SPOT										0.00	0	0
Total For RDFB17										0.00	0	0
RDFB1:On 11/02/2026 Spot Bond					0.00000	100.25792				0.00	0	0
Total RDFB18 SPOT										0.00	0	0
Total For RDFB18										0.00	0	0
RDFB1:On 22/03/2022 Spot Bond					0.00000	100.95519				0.00	0	0
Total RDFB19 SPOT										0.00	0	0
Total For RDFB19										0.00	0	0
RDFB2:On 22/03/2024 Spot Bond					0.00000	101.14737				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	101.18334				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	101.05786				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	99.97908				0.00	0	0
Total RDFB23 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 RDFB23										0.00	0	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	100.07497				0.00	0	0
Total RDFB24 SPOT										0.00	0	0
Total For RDFB24										0.00	0	0
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.99443				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	101.61550				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	100.26045				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	99.95742				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	101.07088				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	101.44224				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.95460				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	102.35020				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	104.82539				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	105.88925				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70·On 17/04/2023 Spot Bond					0.00000	100.86200				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	100.96341				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	101.33725				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	103.33474				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	100.17028				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	100.17970				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.79519				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	99.84360				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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			6.00000	104.25191	6.00000	104.20140				0.00	0	0
Total RW21 SPOT										0.00	0	0
Total For RW21										0.00	0	0
RW23 On 10/12/2023 Spot Bond			6.86000	112.40054	6.86000	112.33841			5,625,200,000,000.00	820,000,000	589,077,900	
Total RW23 SPOT									5,625,200,000,000.00	820,000,000	589,077,900	
Total For RW23									5,625,200,000,000.00	820,000,000	589,077,900	
RW28 On 10/12/2028 Spot Bond			11.60000	97.22950	11.60000	97.13967			2,320,000,000,000.00	200,000,000	100,000,000	
Total RW28 SPOT									2,320,000,000,000.00	200,000,000	100,000,000	
Total For RW28									2,320,000,000,000.00	200,000,000	100,000,000	
SBK12 On 25/11/2020 Spot Bond			10.00000	105.60000	10.00000	105.51700			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	100.47965			0.00	1,950,000,000	975,000,000	
Total SBK18 SPOT									0.00	1,950,000,000	975,000,000	
Total For SBK18									0.00	1,950,000,000	975,000,000	
SBK22 On 28/05/2020 Spot Bond					0.00000	102.24080			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			6.48000	114.96590	6.48000	114.90549			0.00	0	2,030,000,000	
Total SBK23 SPOT									0.00	0	2,030,000,000	
Total For SBK23									0.00	0	2,030,000,000	
SBK24 On 19/10/2020 Spot Bond					0.00000	100.77965			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	

Contract 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 SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	100.86746				0.00	400,000,000	200,000,000
Total SBK25 SPOT										0.00	400,000,000	200,000,000
Total For SBK25										0.00	400,000,000	200,000,000
SBK26 On 25/04/2021 Spot Bond			6.28000	106.11167	6.28000	106.05789				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	100.25133				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	101.69743				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			5.36000	109.15356	5.36000	109.10625				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			7.80500	110.66364	7.80500	110.59459				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	102.72101				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			6.53500	114.23897	6.53500	114.17844				0.00	0	0
Total SBS27 SPOT										0.00	0	0
Total For SBS27										0.00	0	0
SBS3 On 25/05/2026 Spot Bond			7.96500	100.95212	7.96500	100.88715				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			8.35000	111.75851	8.35000	111.68359				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			6.92000	113.36907	6.92000	113.30622				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			7.17500	110.25198	7.17500	110.18795				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.39500	104.88413	9.39500	104.80479				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			5.54500	104.37069	5.54500	104.32400		6,432,200,000,000.00		1,160,000,000	587,400,000	
Total SBS4 SPOT								6,432,200,000,000.00		1,160,000,000	587,400,000	
Total For SBS4								6,432,200,000,000.00		1,160,000,000	587,400,000	
SBS40 On 12/11/2020 Spot Bond					0.00000	100.31666				0.00	0	1,300,000,000
Total SBS40 SPOT										0.00	0	1,300,000,000
Total For SBS40										0.00	0	1,300,000,000
SBS41 On 12/11/2022 Spot Bond			5.96000	109.31509	5.96000	109.26277				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			7.51500	114.00607	7.51500	113.93753				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			8.46500	113.03429	8.46500	112.95792				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	100.42357				0.00	0	0
Total SBS45 SPOT										0.00	0	0
Total For SBS45										0.00	0	0
SBS46 On 15/02/2023 Spot Bond			6.02500	114.24161	6.02500	114.18573				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	101.11679				0.00	1,500,000,000	1,500,000,000
Total SBS47 SPOT										0.00	1,500,000,000	1,500,000,000
Total For SBS47										0.00	1,500,000,000	1,500,000,000
SBS49 On 31/01/2022 Spot Bond					0.00000	100.27135				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			5.54500	109.06224	5.54500	109.01309				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS51 On 31/01/2024 Spot Bond			6.56500	6.56500	6.56500	113.22374				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	99.64310				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	101.78671				0.00	677,000,000	338,500,000
Total SBS53 SPOT										0.00	677,000,000	338,500,000
Total For SBS53										0.00	677,000,000	338,500,000
SBS54 On 12/06/2020 Spot Bond					0.00000	101.57171				0.00	1,000,000,000	500,000,000
Total SBS54 SPOT										0.00	1,000,000,000	500,000,000
Total For SBS54										0.00	1,000,000,000	500,000,000
SBS55 On 12/06/2022 Spot Bond					0.00000	101.98425				0.00	0	520,000,000
Total SBS55 SPOT										0.00	0	520,000,000
Total For SBS55										0.00	0	520,000,000
SBS56 On 12/06/2022 Spot Bond			5.75500	110.00336	5.75500	109.95220				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	101.93031				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	102.02370				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.98907				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	101.33152				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	99.59260				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	100.12802				0.00	0	0
Total SBS63 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 SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	98.54413				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	98.41858				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	100.26272				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	99.76468				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	98.57976				0.00	1,500,000,000	1,500,000,000
Total SBS68 SPOT										0.00	1,500,000,000	1,500,000,000
Total For SBS68										0.00	1,500,000,000	1,500,000,000
SBS69 On 02/12/2034 Spot Bond					0.00000	101.77824				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	300.26054	3.88000	299.88741				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	198.33663				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	104.37111				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
SBT102 On 30/09/2022 Spot Bond					0.00000	101.39125				0.00	200,000,000	120,000,000
Total SBT102 SPOT										0.00	200,000,000	120,000,000
Total For SBT102										0.00	200,000,000	120,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	97.24610				0.00	0	0
Total SBT103 SPOT										0.00	0	0
Total For SBT103										0.00	0	0
SBT201 On 13/02/2023 Spot Bond					0.00000	99.39886				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	97.90479				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			7.31000	114.21583	7.31000	114.14863				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.57153				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT205 On 31/01/2025 Spot Bond					0.00000	93.92712				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	101.09572				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	101.10469				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	99.00544				0.00	0	0
Total SGI006 SPOT										0.00	0	0
Total For SGI006										0.00	0	0
SHI02 On 01/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SHI02 SPOT										0.00	0	0
Total For SHI02										0.00	0	0
SHS11U On 25/11/2020 Spot Bond			10.00000	105.60000	10.00000	105.51700				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	100.84309				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	99.99986				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRA3 On 15/11/2020 Spot Bond					0.00000	99.98994				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	99.99989				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	100.31591				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	99.99983				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	99.99978				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	99.99984				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	99.99993				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	99.99975				0.00	0	0
Total SLRC2 SPOT										0.00	0	0
Total For SLRC2										0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	99.99973				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	99.99979				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	98.95497				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	101.69590				0.00	0	0
Total SNT02 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 SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			7.14000	113.08495	7.14000	113.01994				0.00	0	4,050,000,000
Total SNT03 SPOT										0.00	0	4,050,000,000
Total For SNT03										0.00	0	4,050,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.38485				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	91.18437				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	102.24793				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.98079				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.82003				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.87197				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	101.96218				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00 On 27/09/2023 Spot Bond					0.00000	101.17406				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	101.49697				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	101.55811				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	101.45166				0.00	600,000,000	300,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SPG007 SPOT										0.00	600,000,000	300,000,000
Total For SPG007										0.00	600,000,000	300,000,000
SPG007 On 15/10/2022 Spot Bond					0.00000	100.57816				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG008 On 15/10/2024 Spot Bond					0.00000	100.64132				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPG009 On 15/10/2020 Spot Bond					0.00000	100.29360				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
SS051L On 11/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS051U SPOT										0.00	0	0
Total For SS051U										0.00	0	0
SS052L On 25/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS052U SPOT										0.00	0	0
Total For SS052U										0.00	0	0
SS053L On 12/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS053U SPOT										0.00	0	0
Total For SS053U										0.00	0	0
SS054L On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS054U SPOT										0.00	0	0
Total For SS054U										0.00	0	0
SS055L On 05/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS055U SPOT										0.00	0	0
Total For SS055U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	9,000,000,000
Total SS056U SPOT										0.00	0	9,000,000,000
Total For SS056U										0.00	0	9,000,000,000
SSA07 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SSA07 SPOT										0.00	0	0
Total For SSA07										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			5.87500	101.60657	5.87500	101.55836				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			5.87500	101.60657	5.87500	101.55836				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			5.31000	5.31000	5.31000	128.33595				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2026 Spot Bond			9.24000	110.37561	9.24000	110.29392				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.60000	73.58864	11.60000	73.52139				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02 On 07/12/2023 Spot Bond					0.00000	97.71919				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03 On 02/06/2020 Spot Bond					0.00000	101.82779				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03 On 17/11/2020 Spot Bond					0.00000	99.94968				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03 On 01/06/2021 Spot Bond					0.00000	101.93053				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	102.85932				0.00	0	0
Total SSN038 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 SSN038										0.00	0	0
SSN04(On 13/10/2023 Spot Bond					0.00000	100.80356				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04(On 13/10/2023 Spot Bond			6.61000	110.49368	6.61000	110.43480				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04(On 31/01/2038 Spot Bond			5.17000	99.09395	5.17000	98.96036				0.00	0	0
Total SSN043 SPOT										0.00	0	0
Total For SSN043										0.00	0	0
SSN04(On 09/02/2027 Spot Bond					0.00000	98.50099				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04(On 30/04/2027 Spot Bond					0.00000	100.29277				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04(On 05/04/2027 Spot Bond					0.00000	100.83747				0.00	0	0
Total SSN047 SPOT										0.00	0	0
Total For SSN047										0.00	0	0
SSN05(On 08/12/2023 Spot Bond			3.78000	3.78000	3.78000	300.83639				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05(On 26/09/2020 Spot Bond					0.00000	101.05013				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05(On 26/10/2020 Spot Bond					0.00000	100.35143				0.00	77,800,000,000	42,300,000,000
Total SSN052 SPOT										0.00	77,800,000,000	42,300,000,000
Total For SSN052										0.00	77,800,000,000	42,300,000,000
SSN05(On 26/10/2022 Spot Bond					0.00000	100.31284				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	100.19545				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN057 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
SSN058 On 05/10/2022 Spot Bond					0.00000	100.86345				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN060 On 31/03/2028 Spot Bond			5.22000	5.22000	5.22000	169.48938				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN061 On 31/01/2025 Spot Bond			4.69500	4.69500	4.69500	131.82809				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN062 On 31/01/2038 Spot Bond			5.37000	5.37000	5.37000	96.35806				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN063 On 31/03/2029 Spot Bond			4.99000	4.99000	4.99000	92.21548				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN064 On 31/03/2028 Spot Bond			5.18000	5.18000	5.18000	169.95669				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN065 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
SSN066 On 28/05/2023 Spot Bond					0.00000	101.85697				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN068 On 28/05/2023 Spot Bond					0.00000	101.83384				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN069 On 28/02/2022 Spot Bond					0.00000	101.77699				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN07:On 15/06/2023 Spot Bond					0.00000	101.52797				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07:On 15/06/2023 Spot Bond					0.00000	101.50513				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07:On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07:On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07:On 19/06/2023 Spot Bond					0.00000	101.46625				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07:On 13/07/2023 Spot Bond					0.00000	100.81449				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07:On 31/07/2021 Spot Bond					0.00000	84.82400				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08:On 16/08/2020 Spot Bond					0.00000	103.00341				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08:On 27/08/2024 Spot Bond					0.00000	101.90426				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08:On 12/09/2025 Spot Bond					0.00000	101.67614				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	100.18155				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	203.56316				0.00	0	0
Total SSN084 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 SSN084										0.00	0	0
SSN084 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
SSN085 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
SSN086 On 21/12/2026 Spot Bond					0.00000	99.82082				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN089 On 31/01/2030 Spot Bond					0.00000	100.25474				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SSN093 On 31/01/2030 Spot Bond					0.00000	100.24919				0.00	0	0
Total SSN095 SPOT										0.00	0	0
Total For SSN095										0.00	0	0
SSN095 On 28/05/2025 Spot Bond					0.00000	101.40715				0.00	0	0
Total SSN096 SPOT										0.00	0	0
Total For SSN096										0.00	0	0
SSN096 On 28/02/2027 Spot Bond					0.00000	101.04314				0.00	0	0
Total SSN098 SPOT										0.00	0	0
Total For SSN098										0.00	0	0
SSN098 On 07/06/2023 Spot Bond					0.00000	100.17435				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			8.76000	102.17243	8.76000	102.10066			175,200,000,000.00		20,000,000	10,000,000
Total SZ25 SPOT									175,200,000,000.00		20,000,000	10,000,000
Total For SZ25									175,200,000,000.00		20,000,000	10,000,000
T13A11 On 21/08/2020 Spot Bond					0.00000	102.33285				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			5.75500	103.66226	5.75500	103.61398				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	101.98515				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16On 21/08/2020 Spot Bond			5.85500	103.57659	5.85500	103.52752				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19On 21/08/2020 Spot Bond					0.00000	101.96853				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20On 21/08/2020 Spot Bond			5.80500	103.30911	5.80500	103.26057				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21On 21/08/2020 Spot Bond					0.00000	101.86719				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A11On 21/11/2021 Spot Bond					0.00000	101.94543				0.00	0	0
Total T14A11 SPOT										0.00	0	0
Total For T14A11										0.00	0	0
T14A12On 21/11/2021 Spot Bond			8.55000	100.75865	8.55000	105.25784				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13On 21/11/2021 Spot Bond					0.00000	101.57782				0.00	0	0
Total T14A13 SPOT										0.00	0	0
Total For T14A13										0.00	0	0
T15OMOn 21/11/2020 Spot Bond					0.00000	101.74784				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OMOn 21/08/2020 Spot Bond					0.00000	101.74676				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS136On 06/07/2020 Spot Bond					0.00000	101.05818				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS142On 28/10/2021 Spot Bond					0.00000	100.36744				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS145 On 20/03/2022 Spot Bond					0.00000	100.79212				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	100.84622				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS148 On 12/10/2022 Spot Bond					0.00000	101.48527				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS149 On 31/10/2021 Spot Bond					0.00000	100.24865				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	101.70419				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	100.99820				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	101.14328				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	101.11084				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	101.82596				0.00	0	0
Total TFS156 SPOT										0.00	0	0
Total For TFS156										0.00	0	0
TFS157 On 16/11/2023 Spot Bond					0.00000	99.95661				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	101.13513				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	99.03209				0.00	0	0
Total TFS159 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 TFS159										0.00	0	0
TFS161On 27/05/2022 Spot Bond					0.00000	101.67635				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162On 27/05/2024 Spot Bond					0.00000	101.70830				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163On 22/10/2022 Spot Bond					0.00000	100.32081				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164On 22/10/2024 Spot Bond					0.00000	100.37713				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0
TH10A7On 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
TH13A3On 21/08/2020 Spot Bond					0.00000	101.98523				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4On 21/08/2020 Spot Bond			6.17500	103.00452	6.17500	102.95310				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A7On 21/08/2020 Spot Bond					0.00000	102.26200				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8On 21/08/2020 Spot Bond			4.99000	103.47115	4.99000	103.42928				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1On 21/08/2020 Spot Bond					0.00000	102.04895				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2On 21/08/2020 Spot Bond					0.00000	102.05125				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B3On 21/08/2020 Spot Bond					0.00000	102.11788				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	102.06549				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	102.04206				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C On 21/08/2020 Spot Bond					0.00000	102.20978				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	102.22816				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	102.23275				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	102.27870				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	102.33613				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D On 21/08/2020 Spot Bond					0.00000	102.96771				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D2 On 21/08/2020 Spot Bond					0.00000	102.96771				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D3 On 21/08/2020 Spot Bond					0.00000	103.03659				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	103.00215				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0

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	103.01363				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	101.97759				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			5.60500	106.33022	5.60500	111.32619				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	102.92049				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			5.76500	105.03255	5.76500	109.65398				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	102.11770				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	102.33796				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	102.02123				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	102.95235				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	103.05262				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	102.15904				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	102.92124				0.00	0	0
Total TH14D1 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 TH14D1										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	104.69872				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D2 On 21/11/2021 Spot Bond					0.00000	104.22173				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A1 On 21/11/2020 Spot Bond					0.00000	101.89193				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A2 On 21/11/2022 Spot Bond					0.00000	101.90621				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A3 On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	104.74435				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A4 On 21/11/2020 Spot Bond					0.00000	101.98642				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A5 On 21/11/2022 Spot Bond					0.00000	101.75262				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A7 On 21/11/2020 Spot Bond					0.00000	101.84433				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A8 On 21/11/2022 Spot Bond					0.00000	101.86737				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B1 On 21/11/2022 Spot Bond					0.00000	101.97306				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	102.42111				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	102.51813				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	102.08104				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	102.74563				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	102.02590				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	104.43241				0.00	0	0
Total TH15D1 SPOT										0.00	0	0
Total For TH15D1										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	103.19556				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D On 21/11/2022 Spot Bond					0.00000	102.51513				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	101.83290				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A On 21/08/2024 Spot Bond					0.00000	101.87656				0.00	0	0
Total TH16A2 SPOT										0.00	0	0
Total For TH16A2										0.00	0	0
TH16A On 21/08/2024 Spot Bond			8.49000	102.00719	8.49000	101.93731				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	101.93171				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	102.00293				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH16D On 21/08/2024 Spot Bond					0.00000	102.49675				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	105.60000	10.00000	105.51700				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	101.68072				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	101.71034				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			6.38000	107.40601	6.38000	107.35103				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			7.64000	108.88550	7.64000	108.81897				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	100.80745				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	101.39624				0.00	0	0
Total TL27 SPOT										0.00	0	0
Total For TL27										0.00	0	0
TL28 On 24/04/2025 Spot Bond			8.82000	102.40595	8.82000	102.33354			1,058,400,000,000.00		120,000,000	60,000,000
Total TL28 SPOT									1,058,400,000,000.00		120,000,000	60,000,000
Total For TL28									1,058,400,000,000.00		120,000,000	60,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	100.38490				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	101.57536				0.00	0	0
Total TL30 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 TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	101.61314				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	100.06761				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	101.34277				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			4.31000	103.75530	4.31000	103.71908			13,792,000,000.00		3,200,000	9,903,200,000
Total TN20 SPOT									13,792,000,000.00		3,200,000	9,903,200,000
Total For TN20									13,792,000,000.00		3,200,000	9,903,200,000
TN20/R On 17/09/2020 Spot Bond			100.00000	78.88347	100.00000	78.40051				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	50.27310	100.00000	49.94184				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			7.26000	111.02832	7.26000	110.96379			5,390,550,000,000.00		742,500,000	18,396,900,000
Total TN23 SPOT									5,390,550,000,000.00		742,500,000	18,396,900,000
Total For TN23									5,390,550,000,000.00		742,500,000	18,396,900,000
TN23/R On 06/11/2023 Spot Bond			100.00000	16.44996	100.00000	16.34157				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			9.34000	102.94850	9.34000	102.87108			93,666,318,892,000.00		10,028,513,800	16,947,646,200
Total TN25 SPOT									93,666,318,892,000.00		10,028,513,800	16,947,646,200
Total For TN25									93,666,318,892,000.00		10,028,513,800	16,947,646,200
TN25/R On 19/08/2025 Spot Bond			100.00000	12.85907	100.00000	12.77342				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	96.46704	9.59000	96.39341			115,358,054,378,000.00		12,028,994,200	5,285,937,600
Total TN27 SPOT									115,358,054,378,000.00		12,028,994,200	5,285,937,600
Total For TN27									115,358,054,378,000.00		12,028,994,200	5,285,937,600
TN27/R On 14/11/2027 Spot Bond			100.00000	9.18867	100.00000	9.12813				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.85500	98.91540	10.85500	98.82974				0.00	0	1,500,000,000
Total TN30 SPOT										0.00	0	1,500,000,000
Total For TN30										0.00	0	1,500,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	118.52300	8.00000	118.44682				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			12.58000	87.77971	12.58000	87.69197		75,480,000,000,000.00		0.00	6,000,000,000	3,100,000,000
Total TN40 SPOT								75,480,000,000,000.00		0.00	6,000,000,000	3,100,000,000
Total For TN40								75,480,000,000,000.00		0.00	6,000,000,000	3,100,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.12201	10.75000	101.03526				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	105.60000	10.00000	105.51700				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			6.62000	105.92112	6.62000	105.86428				0.00	0	0
Total TPDA08 SPOT										0.00	0	0
Total For TPDA08										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			6.10500	106.09299	6.10500	106.04071				0.00	0	0
Total TRA2A3 SPOT										0.00	0	0
Total For TRA2A3										0.00	0	0
TRA2A On 14/12/2020 Spot Bond			5.90500	5.90500	5.90500	106.17555				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	101.61933				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	101.66009				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0
Total For TRA2B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRA2C On 14/12/2020 Spot Bond					0.00000	102.68482				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	101.89633				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	102.31923				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	102.31923				0.00	0	0
Total TRA2D2 SPOT										0.00	0	0
Total For TRA2D2										0.00	0	0
TRA3A;On 14/11/2020 Spot Bond					0.00000	100.01524				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	99.99973				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			6.32000	106.24909	6.32000	106.19521				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A;On 14/11/2020 Spot Bond					0.00000	100.01511				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	99.99950				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B;On 14/11/2022 Spot Bond					0.00000	100.01967				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	100.01912				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	100.32783				0.00	0	0
Total TRA4A2 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 TRA4A2										0.00	0	0
TRA4A:On 13/04/2024 Spot Bond					0.00000	100.80088				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			6.61000	110.76024	6.61000	109.68316				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	100.72823				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	100.77765				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	100.80088				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	100.81032	8.62000	100.74060				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	100.88853				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	100.88853				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11:On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12:On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13:On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14:On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03l On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSG01l On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG01U SPOT										0.00	0	0
Total For TSG01U										0.00	0	0
TSG02l On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG02U SPOT										0.00	0	0
Total For TSG02U										0.00	0	0
TSG03l On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG03U SPOT										0.00	0	0
Total For TSG03U										0.00	0	0
TSG04l On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG04U SPOT										0.00	0	0
Total For TSG04U										0.00	0	0
TSG05l On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG05U SPOT										0.00	0	0
Total For TSG05U										0.00	0	0
TSG06l On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG06U SPOT										0.00	0	0
Total For TSG06U										0.00	0	0
TSG07l On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG07U SPOT										0.00	0	0
Total For TSG07U										0.00	0	0
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
TSP23l On 09/07/2020 Spot Bond					0.00000	98.88097				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP23f On 13/08/2020 Spot Bond					0.00000	103.73117				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TSP238 On 08/10/2020 Spot Bond					0.00000	97.07077				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	0.00000				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	96.32897				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	99.50715				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	97.77319				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	94.47331				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	94.35354				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	94.21203				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	97.43594				0.00	0	0
Total TSP246 SPOT										0.00	0	0
Total For TSP246										0.00	0	0
TSP247 On 22/04/2021 Spot Bond					0.00000	94.64713				0.00	0	0
Total TSP247 SPOT										0.00	0	0
Total For TSP247										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	100.28983				0.00	0	0
Total TU1A11 SPOT										0.00	0	0
Total For TU1A11										0.00	0	0
TU1B11 On 31/01/2025 Spot Bond					0.00000	100.36151				0.00	0	0
Total TU1B11 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 TU1B11										0.00	0	0
TU1D11On 31/01/2025 Spot Bond					0.00000	101.34014				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	100.44210				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	101.55165				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	101.46785				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	101.37056				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	100.60658				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	100.35479				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	100.29872				0.00	0	0
Total TWC335 SPOT										0.00	0	0
Total For TWC335										0.00	0	0
TWC33 On 30/07/2020 Spot Bond					0.00000	100.22716				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			270,000,000,000,000.00	2,700,000,000	28,300,000,000	
Total TWC337 SPOT									70,000,000,000,000.00	2,700,000,000	28,300,000,000	
Total For TWC337									70,000,000,000,000.00	2,700,000,000	28,300,000,000	
UG21 On 02/03/2021 Spot Bond			6.57000	105.35044	6.57000	105.29494			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total UG21 SPOT										0.00	0	0
Total For UG21										0.00	0	0
UG26 On 09/03/2026 Spot Bond			9.89000	108.28263	9.89000	108.19745				1,978,000,000,000.00	200,000,000	100,000,000
Total UG26 SPOT										1,978,000,000,000.00	200,000,000	100,000,000
Total For UG26										1,978,000,000,000.00	200,000,000	100,000,000
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For VCPA1U										0.00	0	0
VCPA2\On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3\On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4\On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0

Contract 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 VCPA4U										0.00	0	0
VCPA51On 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
VCPA61On 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
VCPA71On 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
VCPA81On 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
VCPA91On 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
VCPB11On 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
VCPB21On 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
VCPB31On 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
VCPB41On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB51On 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
VCPB61On 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
VCPB71On 20/01/2027 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 VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8L 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
VCPB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA11U SPOT										0.00	0	0
Total For VJA11U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VJA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA12U SPOT										0.00	0	0
Total For VJA12U										0.00	0	0
VJB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB03U SPOT										0.00	0	0
Total For VJB03U										0.00	0	0
VJB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB04U SPOT										0.00	0	0
Total For VJB04U										0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB05U SPOT										0.00	0	0
Total For VJB05U										0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB06U SPOT										0.00	0	0
Total For VJB06U										0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB07U SPOT										0.00	0	0
Total For VJB07U										0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB08U SPOT										0.00	0	0
Total For VJB08U										0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB09U SPOT										0.00	0	0
Total For VJB09U										0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB10U SPOT										0.00	0	0
Total For VJB10U										0.00	0	0
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB11U SPOT										0.00	0	0
Total For VJB11U										0.00	0	0
VJB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJB12U SPOT										0.00	0	0
Total For VJB12U										0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.62429				0.00	0	0
Total VKE07 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 VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.96713				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	100.45101				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	100.45123				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	100.47210				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	101.87986				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	101.95552				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VKE15 On 14/02/2023 Spot Bond					0.00000	100.01494				0.00	0	0
Total VKE15 SPOT										0.00	0	0
Total For VKE15										0.00	0	0
VKE16 On 14/02/2025 Spot Bond					0.00000	100.01542				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA11U SPOT										0.00	0	0
Total For VPA11U										0.00	0	0
VPA12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA12U SPOT										0.00	0	0
Total For VPA12U										0.00	0	0
VPB03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB03U SPOT										0.00	0	0
Total For VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB11U SPOT										0.00	0	0
Total For VPB11U										0.00	0	0
VPB12L On 20/04/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB12U SPOT										0.00	0	0
Total For VPB12U										0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR862U SPOT										0.00	0	0
Total For VR862U										0.00	0	0
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR865U SPOT										0.00	0	0
Total For VR865U										0.00	0	0
VR867L On 19/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR867U SPOT										0.00	0	0
Total For VR867U										0.00	0	0
VR868L On 09/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR868U SPOT										0.00	0	0
Total For VR868U										0.00	0	0
VR869L On 10/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR869U SPOT										0.00	0	0
Total For VR869U										0.00	0	0
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

Contract 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 VR871U										0.00	0	0
VR1871 On 28/07/2020 Spot Bond					0.00000	100.23949				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	101.05052				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	100.72581				0.00	0	2,000,000,000
Total WHL02 SPOT										0.00	0	2,000,000,000
Total For WHL02										0.00	0	2,000,000,000
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	99.59560				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL06U SPOT										0.00	0	0
Total For WHL06U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			4.84500	99.86743	4.84500	104.31998				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			5.13000	103.58179	5.13000	108.03042				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	48.35508	100.00000	52.40452				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										99,456,110,176,409,500.00	637,896,964,100	271,918,510,765
Total for SPOT :										99,456,110,176,409,500.00	637,896,964,100	271,918,510,765
Total Futures										99 456 110 826 501 800.00	637,896,971,341	271,919,466,390
Total Options										0.00	0	275,091
Grand Total:										99,456,110,826,501,800.00	637,896,971,341	271,919,741,481