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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 05/06/2020

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			11.67393	75.38142	11.40904	76.79426			0.00	0	350
ES33 On 05/11/2020 Bond Future			11.92001	72.43633	11.64398	73.86519			0.00	0	0
ES33 On 04/02/2021 Bond Future			12.17653	73.29000	11.88850	74.73586			0.00	0	0
ES33 On 06/05/2021 Bond Future			12.43513	70.40125	12.13464	71.86487			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			12.15810	74.73589	11.88239	76.36111			0.00	0	4,919
ES42 On 05/11/2020 Bond Future			12.39846	71.30050	12.11027	72.94408			0.00	0	0
ES42 On 04/02/2021 Bond Future			12.64131	72.14153	12.34013	73.80468			0.00	0	0
ES42 On 06/05/2021 Bond Future			12.89587	68.75795	12.58053	70.44145			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			138.43916	138.43916	138.30340	138.30340			83,063,496.00	600	4,976
I2025 On 05/11/2020 Bond Future			139.99708	139.99708	139.86065	139.86065			0.00	0	0
I2025 On 04/02/2021 Bond Future			140.15509	140.15509	140.01750	140.01750			0.00	0	0

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			141.88626	141.88626	141.74727	141.74727			0.00	0	0
Total I2025 Future												83,063,496.00	600	4,976
Total For I2025												83,063,496.00	600	4,976
I2029	On	06/08/2020	Bond Future			100.18266	100.18266	100.17108	100.17108			55,100,463.00	550	4,982
I2029	On	05/11/2020	Bond Future			100.17358	100.17358	100.16256	100.16256			0.00	0	0
I2029	On	04/02/2021	Bond Future			101.37673	101.37673	101.36594	101.36594			0.00	0	0
I2029	On	06/05/2021	Bond Future			101.47785	101.47785	101.46708	101.46708			0.00	0	0
Total I2029 Future												55,100,463.00	550	4,982
Total For I2029												55,100,463.00	550	4,982
I2033	On	06/08/2020	Bond Future			96.51621	96.51621	96.86993	96.86993			114,854,289.90	1,190	12,178
I2033	On	05/11/2020	Bond Future			96.39100	96.39100	96.74927	96.74927			0.00	0	0
I2033	On	04/02/2021	Bond Future			97.54855	97.54855	97.91151	97.91151			0.00	0	0
I2033	On	06/05/2021	Bond Future			97.52476	97.52476	97.89237	97.89237			0.00	0	0
Total I2033 Future												114,854,289.90	1,190	12,178
Total For I2033												114,854,289.90	1,190	12,178
I2038	On	06/08/2020	Bond Future			106.97065	106.97065	107.39844	107.39844			106,970,650.00	1,000	10,496
I2038	On	05/11/2020	Bond Future			108.17446	108.17446	108.60778	108.60778			0.00	0	0
I2038	On	04/02/2021	Bond Future			107.76016	107.76016	108.19900	108.19900			0.00	0	0
I2038	On	06/05/2021	Bond Future			109.09159	109.09159	109.53605	109.53605			0.00	0	0
Total I2038 Future												106,970,650.00	1,000	10,496
Total For I2038												106,970,650.00	1,000	10,496
I2046	On	06/08/2020	Bond Future			97.14505	97.14505	97.62980	97.62980			25,452,003.10	262	15,969
I2046	On	05/11/2020	Bond Future			96.45280	96.45280	96.94361	96.94361			0.00	0	0
I2046	On	04/02/2021	Bond Future			97.61146	97.61146	98.10850	98.10850			0.00	0	0
I2046	On	06/05/2021	Bond Future			97.00885	97.00885	97.51222	97.51222			0.00	0	0
Total I2046 Future												25,452,003.10	262	15,969
Total For I2046												25,452,003.10	262	15,969
I2050	On	06/08/2020	Bond Future			97.48820	97.48820	98.20733	98.20733			38,410,350.80	394	16,793
I2050	On	05/11/2020	Bond Future			98.58533	98.58533	99.31284	99.31284			0.00	0	0
I2050	On	04/02/2021	Bond Future			97.85962	97.85962	98.59644	98.59644			0.00	0	0
I2050	On	06/05/2021	Bond Future			99.06864	99.06864	99.81476	99.81476			0.00	0	0
Total I2050 Future												38,410,350.80	394	16,793
Total For I2050												38,410,350.80	394	16,793
R186	On	06/08/2020	Bond Future			7.59191	115.92595	7.43823	116.76209		9.01	51,818,899.65	447	79,116
R186	On	05/11/2020	Bond Future			7.75836	117.20228	7.59597	118.04839		8.61	0.00	0	0
R186	On	04/02/2021	Bond Future			7.92776	113.29921	7.75585	114.15569		8.06	0.00	0	0
R186	On	06/05/2021	Bond Future			8.10633	114.67384	7.92398	115.54096		7.98	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total R186 Future											51,818,899.65	447	79,116
R186	On	06/08/2020	Bond Future	8.37	Call		5,290.16000	5.29016	4,576,770	9.75	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put		336.72000	0.33672	459,470	9.75	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call		5,335.37000	5.33537	4,619,970	9.76	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put		330.25000	0.33025	450,990	9.76	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call		5,245.03000	5.24503	4,533,670	9.74	0.00	0	0
R186	On	06/08/2020	Bond Future	8.00	Call		3,693.18000	3.69318	3,074,210	9.39	0.00	0	900
R186	On	06/08/2020	Bond Future	8.25	Call		4,754.66000	4.75466	4,067,500	9.63	0.00	0	0
R186	On	06/08/2020	Bond Future	8.25	Put		423.79000	0.42379	572,770	9.63	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put		343.30000	0.34330	468,080	9.74	0.00	0	0
R186	On	06/08/2020	Bond Future	7.45	Call		0.00000	0.00000	1,360,370	8.99	3,400,925.00	2,500	2,500
R186	On	06/08/2020	Bond Future	7.45	Put		0.00000	0.00000	2,132,200	8.99	5,330,500.00	2,500	2,500
R186	On	06/08/2020	Bond Future	9.00	Put		72.42000	0.07242	106,080	9.88	0.00	0	0
R186	On	06/08/2020	Bond Future	9.00	Call		8,222.36000	8.22236	7,419,880	9.88	0.00	0	900
R186	On	06/08/2020	Bond Future	8.00	Put		673.74000	0.67374	890,910	9.39	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put		894.23000	0.89423	1,082,350	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Call		6,284.91000	6.28491	5,625,100	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put		882.90000	0.88290	1,069,200	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call		6,209.18000	6.20918	5,553,020	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put		905.68000	0.90568	1,095,630	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call		3,357.52000	3.35752	2,873,820	8.80	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.34	Put		1,269.44000	1.26944	1,516,740	9.20	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call		5,081.61000	5.08161	4,482,800	9.20	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call		8,690.50000	8.69050	7,941,320	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put		385.33000	0.38533	482,260	9.34	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call		6,247.00000	6.24700	5,589,010	9.34	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Put		1,783.51000	1.78351	2,106,160	8.91	0.00	0	0
R186	On	05/11/2020	Bond Future	8.00	Call		3,873.99000	3.87399	3,350,530	8.91	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.00	Put		4,501.26000	4.50126	5,085,970	8.43	0.00	0	0
R186	On	05/11/2020	Bond Future	7.00	Call		1,326.74000	1.32674	1,065,340	8.43	0.00	0	1,200
R186	On	05/11/2020	Bond Future	7.84	Put		2,089.04000	2.08904	2,451,450	8.80	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Call		4,133.70000	4.13370	3,620,490	8.27	0.00	0	0
R186	On	04/02/2021	Bond Future	8.15	Put		2,182.12000	2.18212	2,525,390	8.27	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Call		4,165.01000	4.16501	3,649,710	8.28	0.00	0	0
R186	On	04/02/2021	Bond Future	8.16	Put		2,164.48000	2.16448	2,505,660	8.28	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Call		4,196.42000	4.19642	3,679,040	8.29	0.00	0	0
R186	On	04/02/2021	Bond Future	8.17	Put		2,146.96000	2.14696	2,486,060	8.29	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Call		12,904.94000	12.90494	12,106,710	8.60	0.00	0	0
R186	On	06/05/2021	Bond Future	10.76	Put		332.62000	0.33262	401,510	8.60	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/05/2021	Bond Future	10.77	Call		12,942.40000	12.94240	12,143,550	8.60	0.00	0	0
R186	On	06/05/2021	Bond Future	10.77	Put		329.03000	0.32903	397,300	8.60	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Call		12,979.88000	12.97988	12,180,420	8.60	0.00	0	0
R186	On	06/05/2021	Bond Future	10.78	Put		325.48000	0.32548	393,140	8.60	0.00	0	0
Total R186 Option											8,731,425.00	5,000	19,700
Total For R186											60,550,324.65	5,447	98,816
R197	On	06/08/2020	Bond Future			307.44220	307.44220	307.41799	307.41799		46,116,330.00	150	2,549
R197	On	05/11/2020	Bond Future			310.90099	310.90099	310.87833	310.87833		0.00	0	0
R197	On	04/02/2021	Bond Future			306.69889	306.69889	306.67709	306.67709		0.00	0	0
R197	On	06/05/2021	Bond Future			310.48827	310.48827	310.46686	310.46686		0.00	0	0
Total R197 Future											46,116,330.00	150	2,549
Total For R197											46,116,330.00	150	2,549
R202	On	06/08/2020	Bond Future			214.67454	214.67454	214.64801	214.64801		85,869,816.00	400	7,794
R202	On	05/11/2020	Bond Future			217.08963	217.08963	217.06413	217.06413		0.00	0	0
R202	On	04/02/2021	Bond Future			215.48144	215.48144	215.45649	215.45649		0.00	0	0
R202	On	06/05/2021	Bond Future			218.14340	218.14340	218.11838	218.11838		0.00	0	0
Total R202 Future											85,869,816.00	400	7,794
Total For R202											85,869,816.00	400	7,794
R2023	On	06/08/2020	Bond Future			5.16638	109.57480	5.13526	109.65114	2.98	85,030,044.80	776	26,872
R2023	On	05/11/2020	Bond Future			5.24718	106.87341	5.21211	106.95123	2.96	0.00	0	0
R2023	On	04/02/2021	Bond Future			5.31889	108.13204	5.27891	108.21118	2.50	0.00	0	0
R2023	On	06/05/2021	Bond Future			5.37778	105.53193	5.33175	105.61229	2.37	0.00	0	0
Total R2023 Future											85,030,044.80	776	26,872
R2023	On	06/08/2020	Bond Future	7.28	Call		5,104.83000	5.10483	5,028,540	3.95	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put		0.94000	0.00094	0,990	3.95	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call		5,058.77000	5.05877	4,982,490	3.95	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put		1.03000	0.00103	1,090	3.95	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call		5,081.80000	5.08180	5,005,520	3.95	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put		0.98000	0.00098	1,040	3.95	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put		21.00000	0.02100	22,360	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call		4,885.92000	4.88592	4,809,430	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put		20.51000	0.02051	21,840	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call		4,845.08000	4.84508	4,768,650	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put		21.50000	0.02150	22,890	3.58	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call		4,865.49000	4.86549	4,789,030	3.58	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Call		2,370.23000	2.37023	2,306,500	2.95	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.33	Put		315.02000	0.31502	330,430	2.95	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.34	Call		2,385.36000	2.38536	2,321,470	2.95	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2023	On	04/02/2021	Bond Future	6.34	Put			310.85000	0.31085	326,100	2.95	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Call			2,355.14000	2.35514	2,291,580	2.95	0.00	0	0
R2023	On	04/02/2021	Bond Future	6.32	Put			319.24000	0.31924	334,820	2.95	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Call			3,907.52000	3.90752	3,832,770	2.69	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.57	Put			92.76000	0.09276	98,370	2.69	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Call			3,922.84000	3.92284	3,848,030	2.69	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.58	Put			91.45000	0.09145	97,000	2.69	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Call			3,892.21000	3.89221	3,817,530	2.69	0.00	0	0
R2023	On	06/05/2021	Bond Future	7.56	Put			94.08000	0.09408	99,760	2.69	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												85,030,044.80	776	26,872
R2030	On	06/08/2020	Bond Future			9.05594	93.63660	8.81086	95.12095		14.12	41,387,377.20	442	106,867
R2030	On	05/11/2020	Bond Future			9.22974	94.66851	8.97442	96.16973		13.67	0.00	0	0
R2030	On	04/02/2021	Bond Future			9.40937	91.77868	9.14286	93.29794		12.85	0.00	0	0
R2030	On	06/05/2021	Bond Future			9.59678	92.89288	9.31847	94.43070		12.83	0.00	0	0
Total R2030 Future												41,387,377.20	442	106,867
R2030	On	06/08/2020	Bond Future	11.47	Call			14,604.38000	14.60438	13,128,590	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Call			11,624.78000	11.62478	10,177,940	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			1,523.13000	1.52313	2,131,800	14.52	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.95	Call			7,038.78000	7.03878	5,766,870	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.95	Put			390.29000	0.39029	602,730	15.56	0.00	0	5,850
R2030	On	06/08/2020	Bond Future	10.40	Call			9,256.31000	9.25631	7,870,510	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.40	Put			150.37000	0.15037	248,920	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Put			319.46000	0.31946	500,920	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.47	Put			8.91000	0.00891	17,470	15.56	0.00	0	650
R2030	On	06/08/2020	Bond Future	11.25	Call			13,522.85000	13.52285	12,053,700	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	11.25	Put			17.00000	0.01700	32,200	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Put			228.69000	0.22869	367,540	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.21	Call			8,308.21000	8.30821	6,962,710	15.56	0.00	0	650
R2030	On	06/08/2020	Bond Future	9.05	Put			1,610.42000	1.61042	2,243,590	14.46	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.87	Put			47.94000	0.04794	85,450	15.56	0.00	0	650
R2030	On	06/08/2020	Bond Future	10.00	Put			353.39000	0.35339	549,920	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.00	Call			7,279.48000	7.27948	5,991,660	15.56	0.00	0	470
R2030	On	06/08/2020	Bond Future	10.75	Put			65.12000	0.06512	113,900	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.75	Call			11,020.16000	11.02016	9,584,590	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Put			3,884.34000	3.88434	4,957,290	13.74	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.05	Call			7,522.00000	7.52200	6,219,110	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Put			73.77000	0.07377	128,020	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	10.70	Call			10,767.92000	10.76792	9,337,820	15.56	0.00	0	470

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.75	Put			571.23000	0.57123	856,050	15.56	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.75	Call			6,097.70000	6.09770	4,898,170	15.56	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.42	Call			4,579.77000	4.57977	3,521,880	15.04	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.05	Call			3,059.15000	3.05915	2,207,970	14.46	0.00	0	450
R2030	On	06/08/2020	Bond Future	9.20	Put			1,303.11000	1.30311	1,846,830	14.68	0.00	0	2,500
R2030	On	06/08/2020	Bond Future	9.20	Call			3,645.84000	3.64584	2,705,210	14.68	0.00	0	323
R2030	On	06/08/2020	Bond Future	8.50	Put			3,309.10000	3.30910	4,296,160	13.90	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.50	Call			1,381.82000	1.38182	884,530	13.90	0.00	0	323
R2030	On	06/08/2020	Bond Future	9.11	Put			1,480.91000	1.48091	2,077,490	14.55	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			3,211.36000	3.21136	2,335,680	14.52	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.36	Call			1,072.47000	1.07247	661,070	13.74	0.00	0	800
R2030	On	06/08/2020	Bond Future	8.86	Put			2,093.37000	2.09337	2,847,530	14.23	0.00	0	0
R2030	On	06/08/2020	Bond Future	8.86	Call			2,393.44000	2.39344	1,663,250	14.23	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.42	Put			945.98000	0.94598	1,372,440	15.04	0.00	0	800
R2030	On	06/08/2020	Bond Future	9.10	Call			3,249.88000	3.24988	2,368,140	14.53	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			1,501.90000	1.50190	2,104,510	14.53	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			3,288.59000	3.28859	2,400,820	14.55	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Call			5,639.59000	5.63959	4,655,080	14.31	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			9,185.56000	9.18556	7,948,590	14.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.86	Put			1,577.38000	1.57738	2,012,100	14.65	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.10	Put			6,696.96000	6.69696	7,824,490	13.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.10	Call			1,309.92000	1.30992	936,230	13.02	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.85	Put			3,777.66000	3.77766	4,596,610	13.57	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.85	Call			3,034.62000	3.03462	2,352,350	13.57	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.06	Call			7,480.21000	7.48021	6,354,180	14.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.61	Put			1,959.92000	1.95992	2,476,630	14.31	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.73	Put			4,168.97000	4.16897	5,039,050	13.49	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			2,702.05000	2.70205	2,070,910	13.49	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			2,725.30000	2.72530	3,385,680	13.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.23	Call			4,228.03000	4.22803	3,387,190	13.85	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	10.37	Call			8,759.83000	8.75983	7,547,720	14.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			821.08000	0.82108	1,085,330	14.85	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			5,634.03000	5.63403	6,667,950	13.18	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			1,764.47000	1.76447	1,297,170	13.18	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			3,215.86000	3.21586	3,954,460	13.70	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			3,604.46000	3.60446	2,841,840	13.70	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.38	Call			4,763.33000	4.76333	3,863,300	14.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,308.38000	1.30838	1,683,570	14.85	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			4,882.05000	4.88205	5,837,070	13.33	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			2,192.66000	2.19266	1,646,460	13.33	0.00	0	15,758

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	9.03	Put			3,243.49000	3.24349	3,986,290	13.69	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			3,572.97000	3.57297	2,814,550	13.69	0.00	0	15,758
R2030	On	05/11/2020	Bond Future	9.38	Put			2,393.19000	2.39319	2,994,380	14.02	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			923.44000	0.92344	1,212,550	14.85	0.00	0	15,758
R2030	On	05/11/2020	Bond Future	9.39	Call			4,800.16000	4.80016	3,896,290	14.03	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			2,372.57000	2.37257	2,969,920	14.03	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			4,837.09000	4.83709	3,929,400	14.04	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			2,352.10000	2.35210	2,945,630	14.04	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Put			5,551.38000	5.55138	6,577,120	13.20	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.36	Call			1,806.92000	1.80692	1,331,440	13.20	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	8.86	Put			3,746.35000	3.74635	4,561,040	13.58	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.86	Call			3,063.31000	3.06331	2,376,780	13.58	0.00	0	14,160
R2030	On	05/11/2020	Bond Future	9.86	Call			6,652.85000	6.65285	5,586,350	14.65	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Call			1,942.38000	1.94238	1,475,720	12.26	0.00	0	800
R2030	On	04/02/2021	Bond Future	8.86	Put			4,752.76000	4.75276	5,623,760	12.60	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.86	Call			3,104.36000	3.10436	2,456,100	12.60	0.00	0	800
R2030	On	04/02/2021	Bond Future	10.20	Call			7,653.61000	7.65361	6,567,090	13.85	0.00	0	0
R2030	On	04/02/2021	Bond Future	10.20	Put			1,813.04000	1.81304	2,245,780	13.85	0.00	0	1,800
R2030	On	04/02/2021	Bond Future	9.16	Call			3,946.54000	3.94654	3,188,540	12.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.36	Put			6,597.99000	6.59799	7,650,590	12.26	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.16	Put			3,847.85000	3.84785	4,609,110	12.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Call			3,976.52000	3.97652	3,214,910	12.80	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.17	Put			3,820.32000	3.82032	4,577,970	12.80	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Call			3,916.97000	3.91697	3,162,580	12.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.15	Put			3,875.84000	3.87584	4,640,710	12.79	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Put			3,960.46000	3.96046	4,736,200	12.77	0.00	0	0
R2030	On	04/02/2021	Bond Future	9.12	Call			3,828.63000	3.82863	3,085,110	12.77	0.00	0	1,000
R2030	On	04/02/2021	Bond Future	8.37	Put			6,556.56000	6.55656	7,605,660	12.26	0.00	0	0
R2030	On	04/02/2021	Bond Future	8.37	Call			1,962.29000	1.96229	1,492,130	12.26	0.00	0	1,000
R2030	On	06/05/2021	Bond Future	10.74	Call			9,443.35000	9.44335	8,305,090	13.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.71	Call			13,077.56000	13.07756	11,761,220	13.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.22	Put			4,922.80000	4.92280	5,717,170	12.81	0.00	0	700
R2030	On	06/05/2021	Bond Future	10.04	Call			6,996.17000	6.99617	6,022,540	13.53	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.04	Put			3,077.20000	3.07720	3,641,390	13.53	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.15	Put			5,124.95000	5.12495	5,940,460	12.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.15	Call			4,177.66000	4.17766	3,455,350	12.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.71	Put			886.23000	0.88623	1,107,710	13.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	10.74	Put			1,926.76000	1.92676	2,326,320	13.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.69	Call			12,999.93000	12.99993	11,686,580	13.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.69	Put			901.52000	0.90152	1,125,990	13.77	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/05/2021	Bond Future	11.70	Call			13,038.74000	13.03874	11,723,890	13.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	11.70	Put			893.85000	0.89385	1,116,820	13.77	0.00	0	0
R2030	On	06/05/2021	Bond Future	7.97	Put			9,610.25000	9.61025	10,772,340	12.18	0.00	0	0
R2030	On	06/05/2021	Bond Future	7.97	Call			1,664.29000	1.66429	1,288,560	12.18	0.00	0	700
R2030	On	06/05/2021	Bond Future	9.92	Call			6,573.41000	6.57341	5,630,560	13.39	0.00	0	0
R2030	On	06/05/2021	Bond Future	9.92	Put			3,291.04000	3.29104	3,886,010	13.39	0.00	0	700
R2030	On	06/05/2021	Bond Future	9.22	Call			4,370.63000	4.37063	3,627,180	12.81	0.00	0	0
Total R2030 Option												0.00	0	133,440
Total For R2030												41,387,377.20	442	240,307
R2032	On	06/08/2020	Bond Future			9.93856	91.50778	9.71970	92.89279		16.26	0.00	0	92,900
R2032	On	05/11/2020	Bond Future			10.13103	88.37002	9.90328	89.77087		16.53	0.00	0	0
R2032	On	04/02/2021	Bond Future			10.32699	89.41149	10.08983	90.82911		14.97	0.00	0	0
R2032	On	06/05/2021	Bond Future			10.52792	86.34894	10.28082	87.78395		15.67	0.00	0	0
Total R2032 Future												0.00	0	92,900
R2032	On	06/08/2020	Bond Future	8.79	Call			492.78000	0.49278	296,310	15.35	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.29	Put			4,103.66000	4.10366	5,064,700	15.67	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.29	Call			1,296.86000	1.29686	872,890	15.67	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.91	Call			3,165.90000	3.16590	2,389,850	16.46	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.91	Put			1,959.96000	1.95996	2,568,920	16.46	0.00	0	800
R2032	On	06/08/2020	Bond Future	9.46	Put			3,405.75000	3.40575	4,270,810	15.93	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			1,750.83000	1.75083	1,225,130	15.94	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,367.51000	3.36751	4,226,820	15.94	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			1,696.43000	1.69643	1,182,210	15.91	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,444.31000	3.44431	4,315,100	15.91	0.00	0	0
R2032	On	06/08/2020	Bond Future	8.79	Put			6,717.93000	6.71793	7,906,470	15.35	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			1,723.50000	1.72350	1,203,550	15.93	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			6,848.90000	6.84890	7,843,010	15.65	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1,723.65000	1.72365	1,316,910	15.65	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	9.61	Put			4,793.23000	4.79323	5,602,030	16.16	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Put			5,431.63000	5.43163	6,304,500	15.99	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,486.04000	2.48604	1,958,060	15.99	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			8,389.66000	8.38966	7,326,330	17.97	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,411.63000	3.41163	2,759,500	16.33	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			4,245.68000	4.24568	4,994,400	16.33	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,351.77000	3.35177	2,707,090	16.31	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			1,601.91000	1.60191	1,962,260	17.95	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			7,684.45000	7.68445	8,736,000	15.54	0.00	0	0
R2032	On	05/11/2020	Bond Future	8.94	Call			1,408.95000	1.40895	1,059,650	15.54	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.61	Call			2,943.76000	2.94376	2,351,710	16.16	0.00	0	3,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	05/11/2020	Bond Future	10.99	Call			8,021.29000	8.02129	6,980,790	17.95	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			4,311.89000	4.31189	5,068,060	16.31	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			1,467.69000	1.46769	1,805,210	17.97	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,381.64000	3.38164	2,733,230	16.32	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			4,278.69000	4.27869	5,031,130	16.32	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Call			3,121.16000	3.12116	2,553,160	14.67	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.62	Put			6,024.54000	6.02454	6,874,160	14.67	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Call			3,147.16000	3.14716	2,575,970	14.68	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.63	Put			5,987.40000	5.98740	6,833,830	14.68	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Call			3,094.99000	3.09499	2,530,200	14.66	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.61	Put			6,061.57000	6.06157	6,914,400	14.66	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Put			9,774.76000	9.77476	10,873,260	14.14	0.00	0	0
R2032	On	04/02/2021	Bond Future	8.79	Call			1,416.41000	1.41641	1,097,290	14.14	0.00	0	800
R2032	On	04/02/2021	Bond Future	9.29	Put			7,345.17000	7.34517	8,299,730	14.39	0.00	0	0
R2032	On	04/02/2021	Bond Future	9.29	Call			2,324.21000	2.32421	1,861,150	14.39	0.00	0	800
R2032	On	04/02/2021	Bond Future	10.82	Call			7,056.22000	7.05622	6,131,890	15.93	0.00	0	0
R2032	On	04/02/2021	Bond Future	10.82	Put			2,790.29000	2.79029	3,283,580	15.93	0.00	0	800
R2032	On	06/05/2021	Bond Future	12.10	Put			1,779.81000	1.77981	2,091,090	16.79	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Call			11,661.45000	11.66145	10,536,060	16.79	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.11	Put			1,767.13000	1.76713	2,076,750	16.79	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Call			11,698.56000	11.69856	10,571,500	16.79	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.12	Put			1,754.54000	1.75454	2,062,490	16.79	0.00	0	0
R2032	On	06/05/2021	Bond Future	12.10	Call			11,624.37000	11.62437	10,500,640	16.79	0.00	0	0
Total R2032 Option												0.00	0	16,800
Total For R2032												0.00	0	109,700
R2035	On	06/08/2020	Bond Future			10.62816	91.13118	10.34772	93.01774		18.04	36,452,472.00	400	100,524
R2035	On	05/11/2020	Bond Future			10.82920	87.65958	10.53760	89.56742		18.47	0.00	0	0
R2035	On	04/02/2021	Bond Future			11.03830	88.69230	10.73458	90.62295		16.79	0.00	0	0
R2035	On	06/05/2021	Bond Future			11.24453	85.28922	10.92850	87.24344		17.65	0.00	0	0
Total R2035 Future												36,452,472.00	400	100,524
R2035	On	06/08/2020	Bond Future	9.67	Put			5,726.55000	5.72655	7,218,250	16.79	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.67	Call			913.13000	0.91313	518,270	16.79	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.00	Put			10,171.63000	10.17163	11,942,490	16.78	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			219.78000	0.21978	104,080	16.78	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			12,087.98000	12.08798	13,910,040	16.78	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			115.06000	0.11506	50,560	16.78	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.91	Call			1,414.39000	1.41439	858,430	17.06	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			4,480.80000	4.48080	5,811,400	17.06	0.00	0	0
R2035	On	06/08/2020	Bond Future	10.45	Call			3,121.12000	3.12112	2,155,650	17.97	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	06/08/2020	Bond Future	10.45	Put			2,426.17000	2.42617	3,347,260	17.97	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.09	Put			9,511.42000	9.51142	11,257,660	16.78	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.09	Call			273.00000	0.27300	132,680	16.78	0.00	0	500
R2035	On	06/08/2020	Bond Future	9.92	Call			1,439.25000	1.43925	875,980	17.08	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			4,433.90000	4.43390	5,757,190	17.08	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			1,464.37000	1.46437	893,770	17.09	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			4,387.33000	4.38733	5,703,290	17.09	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			3,645.87000	3.64587	2,795,870	18.30	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			4,974.20000	4.97420	6,032,040	18.30	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			3,583.20000	3.58320	2,742,950	18.28	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			5,047.61000	5.04761	6,115,200	18.28	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			3,614.35000	3.61435	2,769,230	18.29	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			5,010.68000	5.01068	6,073,400	18.29	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Call			6,404.83000	6.40483	5,278,120	17.21	0.00	0	0
R2035	On	04/02/2021	Bond Future	11.14	Put			3,841.82000	3.84182	4,645,760	17.21	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.06	Call			2,955.13000	2.95513	2,269,800	16.12	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.06	Put			7,479.82000	7.47982	8,725,140	16.12	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Call			2,902.98000	2.90298	2,226,120	16.09	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.04	Put			7,567.01000	7.56701	8,820,800	16.09	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Call			3,168.14000	3.16814	2,448,880	16.20	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.14	Put			7,138.53000	7.13853	8,349,920	16.20	0.00	0	650
R2035	On	04/02/2021	Bond Future	10.05	Call			2,929.00000	2.92900	2,247,900	16.10	0.00	0	0
R2035	On	04/02/2021	Bond Future	10.05	Put			7,523.32000	7.52332	8,772,870	16.10	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Put			8,340.86000	8.34086	9,537,010	17.01	0.00	0	0
R2035	On	06/05/2021	Bond Future	10.24	Call			3,845.94000	3.84594	3,087,870	17.01	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.35	Call			11,030.96000	11.03096	9,618,120	18.88	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.35	Put			2,735.48000	2.73548	3,276,860	18.88	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Call			9,842.25000	9.84225	8,514,470	18.88	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Put			2,700.79000	2.70079	3,237,230	18.88	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.02	Put			3,362.75000	3.36275	3,989,190	18.88	0.00	0	793
R2035	On	06/05/2021	Bond Future	11.32	Call			7,185.52000	7.18552	6,057,730	17.94	0.00	0	0
R2035	On	06/05/2021	Bond Future	11.32	Put			4,774.32000	4.77432	5,600,750	17.94	0.00	0	793
R2035	On	06/05/2021	Bond Future	12.36	Call			11,067.62000	11.06762	9,652,310	18.88	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.36	Put			2,718.09000	2.71809	3,257,000	18.88	0.00	0	0
R2035	On	06/05/2021	Bond Future	12.37	Call			11,104.32000	11.10432	9,686,540	18.88	0.00	0	0
Total R2035 Option												0.00	0	32,940
Total For R2035												36,452,472.00	400	133,464
R2037	On	06/08/2020	Bond Future			10.89048	82.14886	10.62547	83.90364		20.38	164,297.72	2	87,061
R2037	On	05/11/2020	Bond Future			11.08577	83.05438	10.81048	84.82900		19.84	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	04/02/2021			11.28854	79.77766	11.00206	81.57353		18.95	0.00	0	0
R2037	On	06/05/2021			11.49691	80.74664	11.19882	82.56444		18.94	0.00	0	0
Total R2037 Future											164,297.72	2	87,061
R2037	On	06/08/2020	9.87	Call			853.34000	0.85334	503,640	19.03	0.00	0	0
R2037	On	06/08/2020	9.87	Put			6,180.74000	6.18074	7,585,820	19.03	0.00	0	0
R2037	On	06/08/2020	9.88	Call			868.71000	0.86871	513,840	19.03	0.00	0	0
R2037	On	06/08/2020	9.88	Put			6,122.29000	6.12229	7,522,200	19.03	0.00	0	0
R2037	On	06/08/2020	9.86	Call			838.18000	0.83818	493,590	19.03	0.00	0	0
R2037	On	06/08/2020	9.86	Put			6,239.48000	6.23948	7,649,670	19.03	0.00	0	0
R2037	On	05/11/2020	10.17	Put			6,757.97000	6.75797	7,933,910	18.74	0.00	0	0
R2037	On	05/11/2020	10.18	Call			2,418.72000	2.41872	1,815,530	18.75	0.00	0	0
R2037	On	05/11/2020	10.18	Put			6,712.67000	6.71267	7,884,100	18.75	0.00	0	0
R2037	On	05/11/2020	10.19	Call			2,444.38000	2.44438	1,836,660	18.77	0.00	0	0
R2037	On	05/11/2020	10.19	Put			6,667.62000	6.66762	7,834,520	18.77	0.00	0	0
R2037	On	05/11/2020	10.17	Call			2,393.22000	2.39322	1,794,540	18.74	0.00	0	0
R2037	On	04/02/2021	13.73	Put			692.67000	0.69267	887,670	20.50	0.00	0	300
R2037	On	04/02/2021	10.85	Call			4,565.04000	4.56504	3,708,910	18.81	0.00	0	0
R2037	On	04/02/2021	10.85	Put			5,543.41000	5.54341	6,483,150	18.81	0.00	0	72
R2037	On	04/02/2021	10.35	Call			3,122.39000	3.12239	2,457,590	18.25	0.00	0	0
R2037	On	04/02/2021	9.65	Call			1,668.08000	1.66808	1,251,760	17.84	0.00	0	72
R2037	On	04/02/2021	10.28	Call			2,940.95000	2.94095	2,303,190	18.17	0.00	0	0
R2037	On	04/02/2021	10.28	Put			7,749.45000	7.74945	8,907,560	18.17	0.00	0	0
R2037	On	04/02/2021	10.29	Call			2,966.52000	2.96652	2,324,900	18.18	0.00	0	0
R2037	On	04/02/2021	10.48	Call			3,474.64000	3.47464	2,759,530	18.41	0.00	0	240
R2037	On	04/02/2021	13.73	Call			15,587.31000	15.58731	13,986,440	20.50	0.00	0	0
R2037	On	04/02/2021	10.48	Put			6,909.27000	6.90927	7,990,030	18.41	0.00	0	0
R2037	On	04/02/2021	10.29	Put			7,705.54000	7.70554	8,859,790	18.18	0.00	0	0
R2037	On	04/02/2021	10.27	Call			2,915.50000	2.91550	2,281,600	18.15	0.00	0	0
R2037	On	04/02/2021	10.27	Put			7,793.57000	7.79357	8,955,540	18.15	0.00	0	0
R2037	On	04/02/2021	10.35	Put			7,446.26000	7.44626	8,577,330	18.25	0.00	0	72
R2037	On	04/02/2021	9.65	Put			11,028.39000	11.02839	12,407,940	17.84	0.00	0	0
R2037	On	04/02/2021	11.97	Put			2,839.09000	2.83909	3,408,610	20.44	0.00	0	0
R2037	On	04/02/2021	11.97	Call			8,670.69000	8.67069	7,444,340	20.44	0.00	0	300
R2037	On	04/02/2021	11.90	Call			8,385.93000	8.38593	7,178,810	20.31	0.00	0	0
R2037	On	04/02/2021	11.90	Put			2,954.19000	2.95419	3,542,940	20.31	0.00	0	240
R2037	On	06/05/2021	12.42	Put			3,223.93000	3.22393	3,776,420	20.27	0.00	0	0
R2037	On	06/05/2021	12.43	Call			10,322.56000	10.32256	9,054,930	20.27	0.00	0	0
R2037	On	06/05/2021	12.43	Put			3,204.67000	3.20467	3,754,840	20.27	0.00	0	0
R2037	On	06/05/2021	12.44	Call			10,357.17000	10.35717	9,087,220	20.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	06/05/2021	Bond Future	12.44	Put			3,185.50000	3.18550	3,733,350	20.27	0.00	0	0
R2037	On	06/05/2021	Bond Future	12.42	Call			10,287.99000	10.28799	9,022,680	20.27	0.00	0	0
Total R2037 Option												0.00	0	1,296
Total For R2037												164,297.72	2	88,357
R2040	On	06/08/2020	Bond Future			11.08524	83.77795	10.80465	85.73714		20.93	20,022,930.05	239	50,962
R2040	On	05/11/2020	Bond Future			11.28028	84.70145	10.98861	86.68280		20.42	0.00	0	0
R2040	On	04/02/2021	Bond Future			11.48295	81.19389	11.17922	83.19887		19.61	0.00	0	0
R2040	On	06/05/2021	Bond Future			11.69086	82.18020	11.37461	84.20961		19.58	0.00	0	0
Total R2040 Future												20,022,930.05	239	50,962
R2040	On	06/08/2020	Bond Future	10.85	Call			3,094.77000	3.09477	2,129,560	20.67	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.85	Put			2,773.13000	2.77313	3,767,110	20.67	0.00	0	12,538
R2040	On	06/08/2020	Bond Future	11.26	Call			4,814.46000	4.81446	3,555,290	21.40	0.00	0	0
R2040	On	06/08/2020	Bond Future	11.26	Put			1,671.42000	1.67142	2,371,440	21.40	0.00	0	517
R2040	On	06/08/2020	Bond Future	9.57	Put			9,874.99000	9.87499	11,675,130	19.28	0.00	0	0
R2040	On	06/08/2020	Bond Future	9.57	Call			315.92000	0.31592	156,870	19.28	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.07	Put			6,383.37000	6.38337	7,956,410	19.29	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.07	Call			890.00000	0.89000	503,850	19.29	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.79	Call			2,871.81000	2.87181	1,952,740	20.57	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.79	Put			2,976.13000	2.97613	4,016,250	20.57	0.00	0	800
R2040	On	06/08/2020	Bond Future	10.02	Put			6,697.86000	6.69786	8,299,720	19.28	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			825.89000	0.82589	462,880	19.29	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			6,634.36000	6.63436	8,230,540	19.29	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			841.54000	0.84154	472,830	19.29	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			6,571.07000	6.57107	8,161,550	19.29	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Call			810.35000	0.81035	453,020	19.28	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Put			4,542.10000	4.54210	5,529,030	20.42	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.00	Call			4,620.91000	4.62091	3,626,490	20.42	0.00	0	2,230
R2040	On	05/11/2020	Bond Future	9.73	Put			10,723.59000	10.72359	12,321,030	18.86	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Call			7,434.56000	7.43456	6,132,000	21.60	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			2,731.48000	2.73148	3,410,270	21.60	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			12,330.49000	12.33049	14,009,410	18.86	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			923.78000	0.92378	621,350	18.86	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			9,000.83000	9.00083	10,488,710	18.86	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Call			6,572.39000	6.57239	5,350,160	21.19	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			3,147.69000	3.14769	3,906,810	21.19	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.31	Call			2,441.15000	2.44115	1,793,840	19.40	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			7,358.54000	7.35854	8,692,580	19.40	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Call			2,468.57000	2.46857	1,816,140	19.42	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			2,229.76000	2.22976	1,623,010	19.26	0.00	0	2,000

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040	On	05/11/2020	Bond Future	9.73	Call			1,232.85000	1.23285	848,940	18.86	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			7,756.82000	7.75682	9,131,420	19.26	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			7,310.21000	7.31021	8,639,130	19.42	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			2,414.10000	2.41410	1,771,880	19.38	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			7,407.34000	7.40734	8,746,470	19.38	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.00	Call			1,683.84000	1.68384	1,190,370	18.86	0.00	0	2,230
R2040	On	04/02/2021	Bond Future	11.57	Put			4,160.01000	4.16001	4,993,820	19.99	0.00	0	500
R2040	On	04/02/2021	Bond Future	9.57	Put			13,418.79000	13.41879	15,050,910	18.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.57	Call			1,344.29000	1.34429	971,430	18.38	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.07	Put			10,205.58000	10.20558	11,664,440	18.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.07	Call			2,164.39000	2.16439	1,618,270	18.38	0.00	0	800
R2040	On	04/02/2021	Bond Future	11.74	Call			7,393.70000	7.39370	6,159,960	20.25	0.00	0	0
R2040	On	04/02/2021	Bond Future	11.74	Put			3,752.38000	3.75238	4,523,620	20.25	0.00	0	800
R2040	On	04/02/2021	Bond Future	10.41	Call			2,936.59000	2.93659	2,251,280	18.59	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.41	Put			8,386.07000	8.38607	9,705,740	18.59	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Call			2,963.17000	2.96317	2,273,500	18.61	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.42	Put			8,338.19000	8.33819	9,653,500	18.61	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Call			2,909.88000	2.90988	2,228,950	18.58	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Put			13,983.16000	13.98316	15,639,790	18.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	9.49	Call			1,237.57000	1.23757	889,220	18.38	0.00	0	500
R2040	On	04/02/2021	Bond Future	10.24	Put			9,237.26000	9.23726	10,630,340	18.38	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.24	Call			2,506.66000	2.50666	1,894,760	18.38	0.00	0	500
R2040	On	04/02/2021	Bond Future	11.57	Call			6,725.22000	6.72522	5,554,050	19.99	0.00	0	0
R2040	On	04/02/2021	Bond Future	10.40	Put			8,433.92000	8.43392	9,757,970	18.58	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Call			10,137.45000	10.13745	8,771,960	20.79	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.42	Put			3,728.77000	3.72877	4,392,690	20.79	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Call			10,177.67000	10.17767	8,809,610	20.81	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.43	Put			3,711.69000	3.71169	4,373,040	20.81	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Call			10,217.63000	10.21763	8,847,010	20.82	0.00	0	0
R2040	On	06/05/2021	Bond Future	12.44	Put			3,694.41000	3.69441	4,353,200	20.82	0.00	0	0
Total R2040 Option												0.00	0	33,815
Total For R2040												20,022,930.05	239	84,777
R2044	On	06/08/2020	Bond Future			11.13523	80.54189	10.86477	82.43926		21.97	71,118,488.87	883	78,453
R2044	On	05/11/2020	Bond Future			11.32338	81.42984	11.04218	83.34856		21.41	0.00	0	0
R2044	On	04/02/2021	Bond Future			11.51877	78.00886	11.22585	79.95053		20.55	0.00	0	0
R2044	On	06/05/2021	Bond Future			11.71892	78.95651	11.41383	80.92189		20.51	0.00	0	0
Total R2044 Future												71,118,488.87	883	78,453
R2044	On	06/08/2020	Bond Future	9.36	Put			12,246.00000	12.24600	14,058,240	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			161.44000	0.16144	76,310	20.23	0.00	0	602

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	9.98	Put			7,442.05000	7.44205	9,041,900	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			673.36000	0.67336	375,840	20.23	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			3,853.55000	3.85355	2,782,700	22.14	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Put			15,378.73000	15.37873	17,241,970	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			59.39000	0.05939	25,260	20.23	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			9,788.11000	9.78811	11,520,610	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			339.20000	0.33920	174,330	20.23	0.00	0	140
R2044	On	06/08/2020	Bond Future	10.93	Call			3,213.30000	3.21330	2,256,840	21.84	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Put			8,285.48000	8.28548	9,941,240	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			8,213.47000	8.21347	9,864,850	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			549.59000	0.54959	299,170	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			8,141.78000	8.14178	9,788,730	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			527.08000	0.52708	285,470	20.23	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,748.76000	2.74876	3,689,670	21.84	0.00	0	140
R2044	On	06/08/2020	Bond Future	11.09	Put			2,268.26000	2.26826	3,094,780	22.14	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.87	Call			538.24000	0.53824	292,250	20.23	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Call			4,626.99000	4.62699	3,656,810	21.17	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.06	Put			4,503.05000	4.50305	5,451,590	21.17	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Put			4,146.52000	4.14652	5,043,700	21.31	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	11.43	Call			6,029.64000	6.02964	4,892,070	21.65	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			3,403.61000	3.40361	4,184,760	21.65	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			11,313.76000	11.31376	12,882,700	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.97	Call			1,539.03000	1.53903	1,093,210	19.75	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			18,213.85000	18.21385	20,010,280	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			333.20000	0.33320	210,910	19.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			9,313.34000	9.31334	10,765,610	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.34	Call			686.97000	0.68697	458,150	19.75	0.00	0	525
R2044	On	05/11/2020	Bond Future	11.17	Call			5,028.41000	5.02841	4,006,870	21.31	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			639.41000	0.63941	424,160	19.75	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			9,694.52000	9.69452	11,171,490	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			1,521.47000	1.52147	1,079,720	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			5,831.96000	5.83196	4,716,050	21.58	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			1,140.93000	1.14093	791,150	19.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			9,630.33000	9.63033	11,103,230	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			7,423.83000	7.42383	8,725,800	19.93	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			2,376.45000	2.37645	1,754,650	19.95	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			7,373.87000	7.37387	8,670,790	19.95	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			2,322.59000	2.32259	1,710,860	19.92	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			1,628.94000	1.62894	1,162,490	19.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			14,584.44000	14.58444	16,287,910	19.75	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2044	On	05/11/2020	Bond Future	10.04	Put			9,188.40000	9.18840	10,632,280	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.04	Call			1,665.90000	1.66590	1,191,060	19.75	0.00	0	525
R2044	On	05/11/2020	Bond Future	9.34	Put			14,180.40000	14.18040	15,870,300	19.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			7,474.29000	7.47429	8,781,280	19.92	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			3,536.27000	3.53627	4,339,080	21.58	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			2,349.33000	2.34933	1,732,580	19.93	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.04	Call			2,029.38000	2.02938	1,525,700	19.26	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Call			2,542.77000	2.54277	1,943,830	19.32	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.29	Put			9,331.14000	9.33114	10,673,870	19.32	0.00	0	405
R2044	On	04/02/2021	Bond Future	9.66	Put			13,324.36000	13.32436	14,891,110	19.26	0.00	0	0
R2044	On	04/02/2021	Bond Future	9.66	Call			1,404.17000	1.40417	1,029,250	19.26	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.04	Put			10,796.08000	10.79608	12,234,070	19.26	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Call			2,745.94000	2.74594	2,113,160	19.43	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.37	Put			8,916.70000	8.91670	10,225,590	19.43	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Call			2,694.30000	2.69430	2,070,010	19.40	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.35	Put			9,018.77000	9.01877	10,336,150	19.40	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Call			4,091.80000	4.09180	3,259,430	20.08	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.84	Put			6,778.24000	6.77824	7,887,540	20.08	0.00	0	405
R2044	On	04/02/2021	Bond Future	10.36	Call			2,720.17000	2.72017	2,091,630	19.42	0.00	0	0
R2044	On	04/02/2021	Bond Future	10.36	Put			8,967.73000	8.96773	10,280,860	19.42	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Call			10,140.48000	10.14048	8,817,300	21.82	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.45	Put			3,794.41000	3.79441	4,436,610	21.82	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Call			10,061.47000	10.06147	8,743,240	21.79	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.43	Put			3,829.42000	3.82942	4,476,570	21.79	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Call			10,100.97000	10.10097	8,780,260	21.81	0.00	0	0
R2044	On	06/05/2021	Bond Future	12.44	Put			3,811.87000	3.81187	4,456,540	21.81	0.00	0	0
Total R2044 Option												0.00	0	15,795
Total For R2044												71,118,488.87	883	94,248
R2048	On	06/08/2020	Bond Future			11.09296	83.87228	10.81726	85.85314		21.38	83,872.28	1	86,488
R2048	On	05/11/2020	Bond Future			11.27938	80.38373	10.99241	82.38696		21.92	0.00	0	0
R2048	On	04/02/2021	Bond Future			11.47299	81.33088	11.17378	83.35800		19.90	0.00	0	0
R2048	On	06/05/2021	Bond Future			11.66316	77.90166	11.35153	79.95356		20.94	0.00	0	0
Total R2048 Future												83,872.28	1	86,488
R2048	On	06/08/2020	Bond Future	10.19	Call			1,085.79000	1.08579	633,450	19.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			5,930.77000	5.93077	7,459,290	19.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			1,105.52000	1.10552	646,550	19.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			5,869.34000	5.86934	7,391,230	19.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			1,066.42000	1.06642	620,640	19.72	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			5,992.68000	5.99268	7,527,760	19.72	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future	12.25	Put			469.32000	0.46932	718,970	23.78	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.25	Call			9,900.58000	9.90058	8,169,370	23.78	0.00	0	814
R2048	On	06/08/2020	Bond Future	11.80	Put			893.15000	0.89315	1,312,130	23.27	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.80	Call			7,581.77000	7.58177	6,019,890	23.27	0.00	0	470
R2048	On	06/08/2020	Bond Future	11.10	Put			2,122.89000	2.12289	2,946,700	21.56	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.10	Call			4,153.22000	4.15322	2,996,170	21.56	0.00	0	470
R2048	On	06/08/2020	Bond Future	12.75	Put			199.70000	0.19970	324,590	23.78	0.00	0	0
R2048	On	06/08/2020	Bond Future	12.75	Call			12,470.88000	12.47088	10,614,910	23.78	0.00	0	814
R2048	On	06/08/2020	Bond Future	10.35	Put			5,020.50000	5.02050	6,432,640	19.96	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.35	Call			1,458.32000	1.45832	889,600	19.96	0.00	0	640
R2048	On	06/08/2020	Bond Future	11.85	Put			839.51000	0.83951	1,237,310	23.40	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.85	Call			7,842.12000	7.84212	6,259,060	23.40	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Put			1,993.97000	1.99397	2,782,190	21.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	11.15	Call			4,374.04000	4.37404	3,181,400	21.65	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Put			2,881.19000	2.88119	3,893,360	21.12	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.85	Call			3,120.96000	3.12096	2,152,270	21.12	0.00	0	640
R2048	On	06/08/2020	Bond Future	9.25	Put			13,231.49000	13.23149	15,142,980	19.69	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			125.96000	0.12596	56,590	19.69	0.00	0	20,640
R2048	On	06/08/2020	Bond Future	9.00	Put			15,590.79000	15.59079	17,536,930	19.69	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			59.30000	0.05930	24,580	19.69	0.00	0	3,000
R2048	On	05/11/2020	Bond Future	11.00	Put			4,647.26000	4.64726	5,642,280	21.92	0.00	0	0
R2048	On	05/11/2020	Bond Future	11.00	Call			4,701.40000	4.70140	3,693,190	21.92	0.00	0	800
R2048	On	05/11/2020	Bond Future	10.00	Put			9,342.48000	9.34248	10,855,090	20.18	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.00	Call			1,668.10000	1.66810	1,177,480	20.18	0.00	0	800
R2048	On	05/11/2020	Bond Future	10.04	Call			1,759.71000	1.75971	1,249,030	20.26	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			9,100.41000	9.10041	10,592,960	20.26	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			1,713.54000	1.71354	1,212,920	20.22	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			9,220.81000	9.22081	10,723,420	20.22	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			1,736.63000	1.73663	1,230,970	20.24	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			9,160.54000	9.16054	10,658,110	20.24	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Call			3,152.96000	3.15296	2,431,920	18.94	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.48	Put			8,233.84000	8.23384	9,539,920	18.94	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Call			3,095.69000	3.09569	2,383,800	18.91	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.46	Put			8,331.48000	8.33148	9,646,710	18.91	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Call			3,124.13000	3.12413	2,407,680	18.93	0.00	0	0
R2048	On	04/02/2021	Bond Future	10.47	Put			8,282.40000	8.28240	9,593,070	18.93	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Call			10,037.08000	10.03708	8,664,170	22.07	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.34	Put			3,846.48000	3.84648	4,525,470	22.07	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Call			10,077.34000	10.07734	8,701,790	22.09	0.00	0	0
R2048	On	06/05/2021	Bond Future	12.35	Put			3,828.65000	3.82865	4,505,000	22.09	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
R2048 On 06/05/2021 Bond Future	12.36	Call			10.11734000	10.11734	8,739,150	22.10		0.00	0	0
R2048 On 06/05/2021 Bond Future	12.36	Put			3,810.65000	3.81065	4,484,360	22.10		0.00	0	0
Total R2048 Option										0.00	0	29,088
Total For R2048										83,872.28	1	115,576
R208 On 06/08/2020 Bond Future			3.33594	104.58973	3.33342	104.59134		0.41		0.00	0	23,391
R208 On 05/11/2020 Bond Future			2.59341	102.34962	2.58766	102.35187		0.23		0.00	0	0
Total R208 Future										0.00	0	23,391
R208 On 06/08/2020 Bond Future	5.56	Call			1,397.88000	1.39788	1,396,270	0.47		0.00	0	0
R208 On 06/08/2020 Bond Future	5.56	Put			0.00000	0.00000	0,000	0.47		0.00	0	0
R208 On 06/08/2020 Bond Future	5.57	Call			1,404.08000	1.40408	1,402,470	0.47		0.00	0	0
R208 On 06/08/2020 Bond Future	5.57	Put			0.00000	0.00000	0,000	0.47		0.00	0	0
R208 On 06/08/2020 Bond Future	5.55	Call			1,391.68000	1.39168	1,390,070	0.47		0.00	0	0
R208 On 06/08/2020 Bond Future	5.55	Put			0.00000	0.00000	0,000	0.47		0.00	0	0
R208 On 05/11/2020 Bond Future	4.78	Call			851.10000	0.85110	848,850	0.30		0.00	0	0
R208 On 05/11/2020 Bond Future	4.78	Put			0.00000	0.00000	0,000	0.30		0.00	0	0
R208 On 05/11/2020 Bond Future	4.79	Call			854.95000	0.85495	852,700	0.30		0.00	0	0
R208 On 05/11/2020 Bond Future	4.79	Put			0.00000	0.00000	0,000	0.30		0.00	0	0
R208 On 05/11/2020 Bond Future	4.77	Call			847.25000	0.84725	845,000	0.30		0.00	0	0
R208 On 05/11/2020 Bond Future	4.77	Put			0.00000	0.00000	0,000	0.30		0.00	0	0
Total R208 Option										0.00	0	0
Total For R208										0.00	0	23,391
R209 On 06/08/2020 Bond Future			10.55836	69.63523	10.29379	71.16779		21.61		208,905.69	3	63,101
R209 On 05/11/2020 Bond Future			10.73648	67.26161	10.46232	68.81147		21.86		0.00	0	0
R209 On 04/02/2021 Bond Future			10.91687	68.05427	10.63263	69.62262		19.70		0.00	0	0
R209 On 06/05/2021 Bond Future			11.10041	65.73804	10.80563	67.32550		20.63		0.00	0	0
Total R209 Future										208,905.69	3	63,101
R209 On 06/08/2020 Bond Future	5.56	Call			0.00000	0.00000	0,000	20.80		0.00	0	0
R209 On 06/08/2020 Bond Future	5.56	Put			38,256.87000	38.25687	39,789,430	20.80		0.00	0	0
R209 On 06/08/2020 Bond Future	5.57	Call			0.00000	0.00000	0,000	20.80		0.00	0	0
R209 On 06/08/2020 Bond Future	5.57	Put			38,148.54000	38.14854	39,681,100	20.80		0.00	0	0
R209 On 06/08/2020 Bond Future	5.55	Call			0.00000	0.00000	0,000	20.80		0.00	0	0
R209 On 06/08/2020 Bond Future	5.55	Put			38,365.35000	38.36535	39,897,910	20.80		0.00	0	0
R209 On 05/11/2020 Bond Future	10.01	Call			2,683.16000	2.68316	2,072,220	21.33		0.00	0	0
R209 On 05/11/2020 Bond Future	10.01	Put			5,356.44000	5.35644	6,295,360	21.33		0.00	0	0
R209 On 05/11/2020 Bond Future	10.02	Call			2,707.51000	2.70751	2,092,760	21.34		0.00	0	0
R209 On 05/11/2020 Bond Future	10.02	Put			5,320.07000	5.32007	6,255,180	21.34		0.00	0	0
R209 On 05/11/2020 Bond Future	10.00	Call			2,659.11000	2.65911	2,051,970	21.32		0.00	0	0
R209 On 05/11/2020 Bond Future	10.00	Put			5,393.18000	5.39318	6,335,900	21.32		0.00	0	0
R209 On 04/02/2021 Bond Future	10.11	Call			3,075.26000	3.07526	2,448,060	19.06		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	04/02/2021	Bond Future	10.11	Put			6,102.97000	6.10297	7,044,120	19.06	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Call			3,099.24000	3.09924	2,468,700	19.07	0.00	0	0
R209	On	04/02/2021	Bond Future	10.12	Put			6,067.20000	6.06720	7,005,010	19.07	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Call			3,051.16000	3.05116	2,427,300	19.04	0.00	0	0
R209	On	04/02/2021	Bond Future	10.10	Put			6,138.69000	6.13869	7,083,180	19.04	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Put			2,526.23000	2.52623	2,962,530	22.16	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Call			9,697.35000	9.69735	8,550,050	22.16	0.00	0	0
R209	On	06/05/2021	Bond Future	12.22	Put			2,557.35000	2.55735	2,997,510	22.16	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Call			9,728.15000	9.72815	8,578,920	22.16	0.00	0	0
R209	On	06/05/2021	Bond Future	12.23	Put			2,541.75000	2.54175	2,979,980	22.16	0.00	0	0
R209	On	06/05/2021	Bond Future	12.24	Call			9,758.99000	9.75899	8,607,830	22.16	0.00	0	0
Total R209 Option												0.00	0	0
Total For R209												208,905.69	3	63,101
R210	On	06/08/2020	Bond Future			187.06165	187.06165	187.29888	187.29888			95,401,441.50	510	1,929
R210	On	05/11/2020	Bond Future			186.45988	186.45988	186.70095	186.70095			0.00	0	0
R210	On	04/02/2021	Bond Future			188.69972	188.69972	188.94425	188.94425			0.00	0	0
R210	On	06/05/2021	Bond Future			188.28890	188.28890	188.53700	188.53700			0.00	0	0
Total R210 Future												95,401,441.50	510	1,929
Total For R210												95,401,441.50	510	1,929
R212	On	06/08/2020	Bond Future			166.21127	166.21127	166.20000	166.20000			166,211,270.00	1,000	6,744
R212	On	05/11/2020	Bond Future			168.08187	168.08187	168.07145	168.07145			0.00	0	0
R212	On	04/02/2021	Bond Future			167.77958	167.77958	167.76964	167.76964			0.00	0	0
R212	On	06/05/2021	Bond Future			169.85229	169.85229	169.84260	169.84260			0.00	0	0
Total R212 Future												166,211,270.00	1,000	6,744
Total For R212												166,211,270.00	1,000	6,744
R213	On	06/08/2020	Bond Future			9.53891	86.47394	9.29433	87.91322		15.80	1,383,583.04	16	17,330
R213	On	05/11/2020	Bond Future			9.71950	83.89644	9.46522	85.35206		15.93	0.00	0	0
R213	On	04/02/2021	Bond Future			9.90665	84.88459	9.64184	86.35769		14.36	0.00	0	0
R213	On	06/05/2021	Bond Future			10.09177	82.38129	9.81618	83.87241		14.95	0.00	0	0
Total R213 Future												1,383,583.04	16	17,330
R213	On	06/08/2020	Bond Future	9.31	Put			2,264.48000	2.26448	3,009,710	15.87	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,295.98000	2.29598	1,613,890	15.85	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			2,321.75000	2.32175	3,078,940	15.85	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,326.72000	2.32672	1,638,650	15.86	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			2,292.98000	2.29298	3,044,190	15.86	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,357.67000	2.35767	1,663,620	15.87	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			3,177.58000	3.17758	3,864,600	16.01	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			3,927.39000	3.92739	3,155,000	16.02	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2020	Bond Future	9.60	Put		3,151.68000	3.15168	3,834,910	16.02	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call		3,958.83000	3.95883	3,182,670	16.03	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put		3,125.94000	3.12594	3,805,400	16.03	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call		3,896.06000	3.89606	3,127,460	16.01	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Call		3,333.45000	3.33345	2,682,140	14.10	0.00	0	0
R213	On	04/02/2021	Bond Future	9.39	Put		4,766.79000	4.76679	5,588,580	14.10	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Call		3,359.97000	3.35997	2,705,260	14.10	0.00	0	0
R213	On	04/02/2021	Bond Future	9.40	Put		4,735.78000	4.73578	5,554,170	14.10	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Call		3,386.30000	3.38630	2,728,210	14.11	0.00	0	0
R213	On	04/02/2021	Bond Future	9.41	Put		4,704.64000	4.70464	5,519,650	14.11	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Call		11,778.18000	11.77818	10,561,840	16.06	0.00	0	0
R213	On	06/05/2021	Bond Future	11.91	Put		1,286.25000	1.28625	1,561,030	16.06	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Call		11,706.36000	11.70636	10,493,240	16.06	0.00	0	0
R213	On	06/05/2021	Bond Future	11.89	Put		1,306.03000	1.30603	1,584,030	16.06	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Call		11,742.26000	11.74226	10,527,530	16.06	0.00	0	0
R213	On	06/05/2021	Bond Future	11.90	Put		1,296.11000	1.29611	1,572,500	16.06	0.00	0	0
Total R213 Option											0.00	0	0
Total For R213											1,383,583.04	16	17,330
R214	On	06/08/2020	Bond Future			10.91731	66.99970	10.64221	68.60715	23.40	66,999.70	1	21,225
R214	On	05/11/2020	Bond Future			11.09549	64.45990	10.81015	66.08543	23.75	0.00	0	0
R214	On	04/02/2021	Bond Future			11.27973	65.21932	10.98333	66.86425	21.37	0.00	0	0
R214	On	06/05/2021	Bond Future			11.46032	62.73006	11.15275	64.39509	22.45	0.00	0	0
Total R214 Future											66,999.70	1	21,225
R214	On	06/08/2020	Bond Future	9.98	Call		1,056.50000	1.05650	657,650	22.42	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put		5,200.55000	5.20055	6,409,150	22.42	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call		1,072.58000	1.07258	668,860	22.41	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put		5,151.01000	5.15101	6,354,740	22.41	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call		1,040.59000	1.04059	646,590	22.42	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put		5,250.36000	5.25036	6,463,810	22.42	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call		2,537.63000	2.53763	1,933,770	22.84	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put		5,929.38000	5.92938	6,951,050	22.84	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call		2,561.30000	2.56130	1,953,500	22.85	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put		5,890.06000	5.89006	6,907,790	22.85	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call		2,514.91000	2.51491	1,914,920	22.83	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put		5,969.75000	5.96975	6,995,290	22.83	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Call		2,927.59000	2.92759	2,308,020	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.32	Put		6,870.10000	6.87010	7,895,460	20.63	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Call		2,950.91000	2.95091	2,327,910	20.64	0.00	0	0
R214	On	04/02/2021	Bond Future	10.33	Put		6,831.15000	6.83115	7,853,080	20.64	0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	04/02/2021	Bond Future	10.31	Call		2,904.38000	2.90438	2,288,230	20.62	0.00	0	0
R214	On	04/02/2021	Bond Future	10.31	Put		6,909.24000	6.90924	7,938,020	20.62	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Call		8,951.47000	8.95147	7,817,140	24.12	0.00	0	0
R214	On	06/05/2021	Bond Future	12.26	Put		3,274.68000	3.27468	3,805,380	24.12	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Call		8,980.51000	8.98051	7,844,100	24.12	0.00	0	0
R214	On	06/05/2021	Bond Future	12.27	Put		3,256.28000	3.25628	3,784,900	24.12	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Call		8,922.45000	8.92245	7,790,200	24.12	0.00	0	0
R214	On	06/05/2021	Bond Future	12.25	Put		3,293.17000	3.29317	3,825,950	24.12	0.00	0	0
Total R214 Option											0.00	0	0
Total For R214											66,999.70	1	21,225
Total for Bond											1,133,919,406.30	14,266	1,206,843
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total I2025 Future										0.00	0	0
Total For I2025										0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2033 Future										0.00	0	0
Total For I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
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

Contract 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 R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 Future										0.00	0	0
Total For R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0

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/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/08/2020 GOVI			706.02800	706.02800	716.87300	716.87300				0.00	0	1,033
GOVI On 05/11/2020 GOVI			713.87800	713.87800	724.84700	724.84700				0.00	0	0
GOVI On 04/02/2021 GOVI			722.27800	722.27800	733.37900	733.37900				0.00	0	0
GOVI On 06/05/2021 GOVI			731.02500	731.02500	742.26200	742.26200				0.00	0	0
Total GOVI Future										0.00	0	1,033
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			112,570.00000	11.25700	221,020,000			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			112,670.00000	11.26700	221,120,000			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			112,470.00000	11.24700	220,920,000			0.00	0	0
GOVI On 05/11/2020 GOVI	737.84	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	05/11/2020	GOVI	737.84	Put			129,930.00000	12.99300	239,620,000		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			130,030.00000	13.00300	239,720,000		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			129,830.00000	12.98300	239,520,000		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			175,710.00000	17.57100	286,720,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Call			0.00000	0.00000	0,000		0.00	0	0
GOVI	On	04/02/2021	GOVI	750.96	Put			175,810.00000	17.58100	286,820,000		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			175,610.00000	17.56100	286,620,000		0.00	0	0
GOVI	On	06/05/2021	GOVI	678.67	Call			635,920.00000	63.59200	523,550,000		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			635,820.00000	63.58200	523,450,000		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			635,720.00000	63.57200	523,350,000		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	1,033
Total for GOVI												0.00	0	1,033
AL37	On	06/08/2020	Index Future			732.87800	732.87800	737.91300	737.91300			0.00	0	0
AL37	On	05/11/2020	Index Future			741.02700	741.02700	746.12200	746.12200			0.00	0	0
AL37	On	04/02/2021	Index Future			749.74600	749.74600	754.90300	754.90300			0.00	0	0
AL37	On	06/05/2021	Index Future			758.82600	758.82600	764.04700	764.04700			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			817.76500	817.76500	830.29700	830.29700			0.00	0	0
AL7T	On	05/11/2020	Index Future			826.85700	826.85700	839.53400	839.53400			0.00	0	0
AL7T	On	04/02/2021	Index Future			836.58600	836.58600	849.41500	849.41500			0.00	0	0
AL7T	On	06/05/2021	Index Future			846.71800	846.71800	859.70400	859.70400			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			713.99200	713.99200	725.06800	725.06800			0.00	0	212
ALBI	On	05/11/2020	Index Future			721.93100	721.93100	733.13500	733.13500			0.00	0	0
ALBI	On	04/02/2021	Index Future			730.42500	730.42500	741.76300	741.76300			0.00	0	0
ALBI	On	06/05/2021	Index Future			739.27100	739.27100	750.74800	750.74800			0.00	0	0
Total ALBI Future												0.00	0	212
Total For ALBI												0.00	0	212

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IGOV On 06/08/2020 Index Future			255.42200	255.42200	255.85300	255.85300				0.00	0	1,132
IGOV On 05/11/2020 Index Future			258.32400	258.32400	258.76200	258.76200				0.00	0	47
IGOV On 04/02/2021 Index Future			261.42600	261.42600	261.86900	261.86900				0.00	0	0
IGOV On 06/05/2021 Index Future			264.65300	264.65300	265.10300	265.10300				0.00	0	0
Total IGOV Future										0.00	0	1,179
Total For IGOV										0.00	0	1,179
Total for Index										0.00	0	1,391
5Y STNOn 21/12/2021 Interest Rate Swap			90.96000	90.96000	90.84000	90.84000				0.00	0	51
Total 5Y STND Future										0.00	0	51
Total For 5Y STND										0.00	0	51
Total for Interest Rate Swap										0.00	0	51
Total for Derivatives :										1,133,919,406.30	14,266	1,209,318
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.00000				0.00	1,413,373,400	706,686,700
Total AA06 SPOT										0.00	1,413,373,400	706,686,700
Total For AA06										0.00	1,413,373,400	706,686,700
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			5.79500	104.44937	5.79500	104.43307				0.00	0	827,816,400
Total AA07 SPOT										0.00	0	827,816,400
Total For AA07										0.00	0	827,816,400
AB01/ROn 24/11/2020 Spot Bond			10.00000	105.90500	10.00000	105.87700				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	102.92517	11.37000	102.89396				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	103.13502	11.81000	103.10286				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

Contract 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 AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	55.58954	100.00000	55.46718				0.00	0	0
Total AB024U SPOT										0.00	0	0
Total For AB024U										0.00	0	0
AB025L On 20/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB025U SPOT										0.00	0	0
Total For AB025U										0.00	0	0
AB026L On 20/08/2021 Spot Bond			100.00000	48.52144	100.00000	48.41346				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AB035U SPOT										0.00	0	0
Total For AB035U										0.00	0	0
ABC123 On 25/11/2020 Spot Bond			10.00000	106.11600	10.00000	106.08800				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			4.75000	4.75000	4.75000	4.75000				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF001 On 13/09/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABF001 SPOT										0.00	0	0
Total For ABF001										0.00	0	0
ABF003 On 18/07/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABF003 SPOT										0.00	0	0
Total For ABF003										0.00	0	0
ABF007 On 01/12/2030 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABF19U On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN14 On 14/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN15 On 11/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN16 On 11/11/2022 Spot Bond					0.00000	0.00000				0.00	0	569,908,700
Total ABFN16 SPOT										0.00	0	569,908,700
Total For ABFN16										0.00	0	569,908,700
ABFN18 On 26/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	151,975,500
Total ABFN21 SPOT										0.00	0	151,975,500
Total For ABFN21										0.00	0	151,975,500
ABFN2 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	285,000,000
Total ABFN22 SPOT										0.00	0	285,000,000
Total For ABFN22										0.00	0	285,000,000
ABFN2 On 25/05/2027 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	569,908,700
Total ABFN25 SPOT										0.00	0	569,908,700
Total For ABFN25										0.00	0	569,908,700
ABFN2 On 17/10/2029 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	1,709,726,000
Total ABFN28 SPOT										0.00	0	1,709,726,000
Total For ABFN28										0.00	0	1,709,726,000
ABFN2 On 29/08/2025 Spot Bond					0.00000	0.00000				0.00	0	1,899,695,500
Total ABFN29 SPOT										0.00	0	1,899,695,500
Total For ABFN29										0.00	0	1,899,695,500
ABFN3 On 29/08/2028 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ABFN32 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 ABFN32										0.00	0	0
ABFN3:On 15/11/2024 Spot Bond					0.00000	0.00000				0.00	0	645,896,500
Total ABFN33 SPOT										0.00	0	645,896,500
Total For ABFN33										0.00	0	645,896,500
ABFN3:On 07/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	569,908,700
Total ABFN35 SPOT										0.00	0	569,908,700
Total For ABFN35										0.00	0	569,908,700
ABFN3:On 07/02/2026 Spot Bond					0.00000	0.00000				0.00	0	2,139,817,300
Total ABFN36 SPOT										0.00	0	2,139,817,300
Total For ABFN36										0.00	0	2,139,817,300
ABFN3:On 07/02/2029 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,890,701,900
Total ABFN40 SPOT										0.00	0	1,890,701,900
Total For ABFN40										0.00	0	1,890,701,900
ABFN4:On 16/09/2026 Spot Bond					0.00000	0.00000				0.00	0	650,393,400
Total ABFN41 SPOT										0.00	0	650,393,400
Total For ABFN41										0.00	0	650,393,400
ABFN4:On 16/09/2029 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	2,264,973,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABFN44 SPOT										0.00	0	2,264,973,900
Total For ABFN44										0.00	0	2,264,973,900
ABFN4 On 14/10/2026 Spot Bond					0.00000	0.00000				0.00	0	2,009,603,900
Total ABFN45 SPOT										0.00	0	2,009,603,900
Total For ABFN45										0.00	0	2,009,603,900
ABJ01 On 03/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			5.88000	5.88000	5.88000	5.88000				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	121.36260	100.00000	121.67741				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			5.64000	5.64000	5.64000	5.64000		4,985,760,000,000.00		884,000,000	442,000,000	
Total ABKI03 SPOT								4,985,760,000,000.00		884,000,000	442,000,000	
Total For ABKI03								4,985,760,000,000.00		884,000,000	442,000,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	44.60078	100.00000	44.49695				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			8.47000	8.47000	8.47000	8.47000		4,031,720,000,000.00		476,000,000	1,238,000,000	
Total ABKI04 SPOT								4,031,720,000,000.00		476,000,000	1,238,000,000	
Total For ABKI04								4,031,720,000,000.00		476,000,000	1,238,000,000	
ABKI04 On 13/03/2024 Spot Bond			100.00000	14.11120	100.00000	14.07852				0.00	0	0
Total ABKI04/I2025 SPOT										0.00	0	0
Total For ABKI04/I2025										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABKS1 On 05/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.06000	210.72042	4.06000	210.67292				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			4.67000	4.67000	4.67000	4.67000				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			5.01000	5.01000	5.01000	5.01000				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			5.06500	5.06500	5.06500	5.06500				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			6.63500	6.63500	6.63500	6.63500				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			8.62000	8.62000	8.62000	8.62000				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			5.29500	5.29500	5.29500	5.29500				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			9.16500	9.16500	9.16500	9.16500				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			5.12500	105.04161	5.12500	105.02708				0.00	0	721,812,500
Total ABS11 SPOT										0.00	0	721,812,500
Total For ABS11										0.00	0	721,812,500
ABS13 On 14/05/2022 Spot Bond			5.93500	107.41632	5.93500	107.39926				0.00	0	456,101,700
Total ABS13 SPOT										0.00	0	456,101,700
Total For ABS13										0.00	0	456,101,700
ABS14 On 11/11/2020 Spot Bond			5.35000	102.33992	5.35000	102.32525				0.00	0	0
Total ABS14 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 ABS14										0.00	0	0
ABS15 On 11/11/2022 Spot Bond			5.45500	110.42997	5.45500	110.41382				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			7.61500	112.99078	7.61500	112.96784				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			7.96500	115.59491	7.96500	115.57038				0.00	0	1,500,000,000
Total ABS17 SPOT										0.00	0	1,500,000,000
Total For ABS17										0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			5.87500	113.73264	5.87500	113.71475				0.00	0	0
Total ABS18 SPOT										0.00	0	0
Total For ABS18										0.00	0	0
ABS7 On 11/09/2026 Spot Bond			8.31500	104.48181	8.31500	104.45868				0.00	0	128,099,500
Total ABS7 SPOT										0.00	0	128,099,500
Total For ABS7										0.00	0	128,099,500
ABS7/ROn 11/09/2026 Spot Bond			100.00000	11.32669	100.00000	11.30176				0.00	0	0
Total ABS7/R186 SPOT										0.00	0	0
Total For ABS7/R186										0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.78000	3.78000	3.78000	3.78000				0.00	0	5,264,140,000
Total ABSI2 SPOT										0.00	0	5,264,140,000
Total For ABSI2										0.00	0	5,264,140,000
ABSI4 On 31/01/2022 Spot Bond			2.92000	165.79937	2.92000	165.76700				0.00	0	0
Total ABSI4 SPOT										0.00	0	0
Total For ABSI4										0.00	0	0
ABT01U On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT01U SPOT										0.00	0	0
Total For ABT01U										0.00	0	0
ABT02U On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT02U SPOT										0.00	0	0
Total For ABT02U										0.00	0	0
ABT03U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABT03U SPOT										0.00	0	0
Total For ABT03U										0.00	0	0
ABT04U On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ABT04U SPOT										0.00	0	0
Total For ABT04U										0.00	0	0
ABX01 On 10/07/2024 Spot Bond			10.06500	10.06500	10.06500	10.06500				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
ACL089 On 25/11/2020 Spot Bond			10.00000	106.11600	10.00000	106.08800				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	0.00000				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL128 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL129 SPOT										0.00	0	0
Total For ACL129										0.00	0	0
ACL142 On 25/11/2020 Spot Bond			10.00000	106.11600	10.00000	106.08800				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL187On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204On 14/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL220On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ACL221 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 ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	3,039,512,700
Total AGL02 SPOT										0.00	0	3,039,512,700
Total For AGL02										0.00	0	3,039,512,700
AGL03 On 17/05/2025 Spot Bond					0.00000	0.00000				0.00	0	3,181,238,800
Total AGL03 SPOT										0.00	0	3,181,238,800
Total For AGL03										0.00	0	3,181,238,800
AGT01 On 10/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total AGT02 SPOT										0.00	0	0
Total For AGT02										0.00	0	0
AGT03 On 05/06/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	3,338,524,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total AHF2A3 SPOT										0.00	0	3,338,524,700
Total For AHF2A3										0.00	0	3,338,524,700
AHF2B:On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	225,683,800
Total AHF2B3 SPOT										0.00	0	225,683,800
Total For AHF2B3										0.00	0	225,683,800
AHF2C:On 18/07/2021 Spot Bond					0.00000	0.00000				0.00	0	235,942,100
Total AHF2C3 SPOT										0.00	0	235,942,100
Total For AHF2C3										0.00	0	235,942,100
AHF3A:On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	623,100,000
Total AHF3A5 SPOT										0.00	0	623,100,000
Total For AHF3A5										0.00	0	623,100,000
AHF3A:On 18/04/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	68,389,100
Total AHF3B4 SPOT										0.00	0	68,389,100
Total For AHF3B4										0.00	0	68,389,100
AHF3B:On 18/04/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	68,389,100
Total AHF3C4 SPOT										0.00	0	68,389,100
Total For AHF3C4										0.00	0	68,389,100
AHF3C:On 18/04/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A:On 21/08/2023 Spot Bond					0.00000	0.00000				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			6.67500	112.00340	6.67500	111.98320				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF5B On 21/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0
Total AHL1AU SPOT										0.00	0	0
Total For AHL1AU										0.00	0	0
AHL1B:On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AHL1BU SPOT										0.00	0	0
Total For AHL1BU										0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	4,160,827,741
Total AHY2U SPOT										0.00	0	4,160,827,741
Total For AHY2U										0.00	0	4,160,827,741
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AIG2U 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 AIG2U										0.00	0	0
AIR02 On 30/04/2023 Spot Bond			6.75500	114.01992	6.75500	113.99923				0.00	0	79,269,500
Total AIR02 SPOT										0.00	0	79,269,500
Total For AIR02										0.00	0	79,269,500
AIR04 On 29/05/2024 Spot Bond			6.32500	110.42027	6.32500	110.40159				0.00	0	11,719,200
Total AIR04 SPOT										0.00	0	11,719,200
Total For AIR04										0.00	0	11,719,200
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			10.87000	95.10112	10.87000	95.07377				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			5.44000	171.85366	5.44000	171.80857				0.00	0	1,181,679,500
Total AIRL01 SPOT										0.00	0	1,181,679,500
Total For AIRL01										0.00	0	1,181,679,500
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	0.00000				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	0.00000				0.00	0	0
Total APF05 SPOT										0.00	0	0
Total For APF05										0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0

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

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

Contract 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 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
AS433L On 21/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS433U SPOT										0.00	0	0
Total For AS433U										0.00	0	0
AS441L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS441U SPOT										0.00	0	0
Total For AS441U										0.00	0	0
AS442L On 04/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS442U SPOT										0.00	0	0
Total For AS442U										0.00	0	0
ASN02L On 07/12/2033 Spot Bond			5.31500	216.77011	5.31500	216.71398				0.00	0	0
Total ASN022 SPOT										0.00	0	0
Total For ASN022										0.00	0	0
ASN03L On 07/12/2033 Spot Bond			5.33000	194.72186	5.33000	194.67134				0.00	0	0
Total ASN037 SPOT										0.00	0	0
Total For ASN037										0.00	0	0
ASN07L On 20/06/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08L On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN083 SPOT										0.00	0	0
Total For ASN083										0.00	0	0
ASN08:On 03/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN084 SPOT										0.00	0	0
Total For ASN084										0.00	0	0
ASN08:On 01/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN087 SPOT										0.00	0	0
Total For ASN087										0.00	0	0
ASN09:On 16/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN091 SPOT										0.00	0	0
Total For ASN091										0.00	0	0
ASN09:On 21/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN092 SPOT										0.00	0	0
Total For ASN092										0.00	0	0
ASN09:On 10/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09:On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN099 SPOT										0.00	0	0
Total For ASN099										0.00	0	0
ASN111:On 02/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11:On 07/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11:On 10/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12:On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13:On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN13:On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN135 SPOT										0.00	0	0
Total For ASN135										0.00	0	0
ASN13:On 31/01/2022 Spot Bond			3.65000	163.90557	3.65000	163.87032				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0
ASN14:On 30/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14:On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14:On 28/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14:On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14:On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14:On 04/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14:On 31/01/2022 Spot Bond			3.69500	163.78978	3.69500	163.75436				0.00	0	0
Total ASN149 SPOT										0.00	0	0
Total For ASN149										0.00	0	0
ASN15:On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN150 SPOT										0.00	0	0
Total For ASN150										0.00	0	0
ASN15:On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN152 SPOT										0.00	0	0
Total For ASN152										0.00	0	0
ASN15:On 31/03/2028 Spot Bond			5.65000	166.25274	5.65000	166.20823				0.00	0	0
Total ASN154 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 ASN154										0.00	0	0
ASN154 On 29/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN156 On 06/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN157 On 27/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN159 On 08/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN160 On 19/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN161 On 29/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN163 On 06/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN164 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN165 On 22/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN172 On 21/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN176 On 23/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN177 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19(On 12/06/2020 Spot Bond					0.00000	0.00000				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	0.00000				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			5.35000	97.59157	5.35000	97.56613				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	0.00000				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	0.00000				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	0.00000				0.00	0	6,250,000
Total ASN204 SPOT										0.00	0	6,250,000
Total For ASN204										0.00	0	6,250,000
ASN20(On 24/08/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN26-On 20/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			5.08500	5.08500	5.08500	5.08500				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31-On 28/02/2033 Spot Bond			5.42500	5.42500	5.42500	5.42500				0.00	0	0
Total ASN319 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 ASN319										0.00	0	0
ASN321 On 20/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN332 On 09/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN334 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN336 On 31/01/2038 Spot Bond			5.46000	96.18468	5.46000	96.15933				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN340 On 20/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN343 On 12/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN345 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	3,400,000
Total ASN346 SPOT										0.00	0	3,400,000
Total For ASN346										0.00	0	3,400,000
ASN350 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN352 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN355 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36 On 30/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN38 On 29/10/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN39 On 20/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN39 On 17/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN409 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0
ASN415 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ASN415 SPOT										0.00	0	0
Total For ASN415										0.00	0	0
ASN419 On 05/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ASN421 SPOT										0.00	0	0
Total For ASN421										0.00	0	0
ASN75U 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	0.00000				0.00	0	516,170,900
Total BAW18 SPOT										0.00	0	516,170,900
Total For BAW18										0.00	0	516,170,900
BAW19 On 05/12/2020 Spot Bond			5.92500	101.83746	5.92500	101.82139				0.00	0	1,103,918,800
Total BAW19 SPOT										0.00	0	1,103,918,800
Total For BAW19										0.00	0	1,103,918,800
BAW21 On 24/03/2022 Spot Bond			5.75500	107.88827	5.75500	107.87163				0.00	0	191,111,600
Total BAW21 SPOT										0.00	0	191,111,600
Total For BAW21										0.00	0	191,111,600
BAW21 On 24/03/2022 Spot Bond			9.30000	101.93631	9.30000	101.91113				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	0.00000				0.00	0	0
Total BAW22 SPOT										0.00	0	0
Total For BAW22										0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAW26U SPOT										0.00	0	0

Contract 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 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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BAW30 SPOT										0.00	0	0
Total For BAW29										0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	0.00000				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				0.00	0	0
Total BAW32U SPOT										0.00	0	0
Total For BAW32U										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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			8.92000	8.92000	8.92000	8.92000				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	0.00000				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	0.00000				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			8.52500	8.52500	8.52500	8.52500				0.00	0	0
Total BAYA67 SPOT										0.00	0	0
Total For BAYA67										0.00	0	0
BAYA68 On 30/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			10.67500	10.67500	10.67500	10.67500				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA76 On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA76 SPOT										0.00	0	0
Total For BAYA76										0.00	0	0
BAYA77 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYA78 On 31/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYA78 SPOT										0.00	0	0
Total For BAYA78										0.00	0	0
BAYA79 On 31/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB11 SPOT										0.00	0	0
Total For BAYB11										0.00	0	0
BAYB12 On 30/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0
BAYB13 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB13 SPOT										0.00	0	0
Total For BAYB13										0.00	0	0
BAYB14 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB14 SPOT										0.00	0	0
Total For BAYB14										0.00	0	0
BAYB15 On 30/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB15 SPOT										0.00	0	0
Total For BAYB15										0.00	0	0
BAYB16 On 30/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB17 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 BAYB17										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD19 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD1U SPOT										0.00	0	0
Total For BAYD1U										0.00	0	0
BAYD21 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD2U SPOT										0.00	0	0
Total For BAYD2U										0.00	0	0
BAYD31 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD3U SPOT										0.00	0	0
Total For BAYD3U										0.00	0	0
BAYD41 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD4U SPOT										0.00	0	0
Total For BAYD4U										0.00	0	0
BAYD51 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD5U SPOT										0.00	0	0
Total For BAYD5U										0.00	0	0
BAYD61 On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC127 On 08/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	0.00000				0.00	0	569,908,700
Total BCJ16 SPOT										0.00	0	569,908,700
Total For BCJ16										0.00	0	569,908,700
BD0302 On 18/04/2028 Spot Bond			7.62000	7.62000	7.62000	7.62000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	9.28909	100.00000	9.26852				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	0.00000				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	0.00000				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	0.00000				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			7.02500	103.96172	7.02500	103.94204				0.00	0	125,000,000
Total BGL05 SPOT										0.00	0	125,000,000
Total For BGL05										0.00	0	125,000,000
BGL06 On 04/09/2020 Spot Bond					0.00000	0.00000				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			7.32500	112.22974	7.32500	112.20780				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	0.00000				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			7.02500	103.48909	7.02500	103.46960				0.00	0	345,000,000
Total BGL09 SPOT										0.00	0	345,000,000
Total For BGL09										0.00	0	345,000,000
BGL10 On 05/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL11 On 05/05/2021 Spot Bond			7.22500	105.66708	7.22500	105.64671				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	0.00000				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			6.70500	109.24822	6.70500	109.22842				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	417,933,000
Total BGL17 SPOT										0.00	0	417,933,000
Total For BGL17										0.00	0	417,933,000
BGL18 On 30/09/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	1,000,000,000
Total BGT01 SPOT										0.00	0	1,000,000,000
Total For BGT01										0.00	0	1,000,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	0.00000				0.00	0	716,899,600
Total BID07 SPOT										0.00	0	716,899,600
Total For BID07										0.00	0	716,899,600
BID08 On 30/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BID08 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 BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	326,995,400
Total BID10 SPOT										0.00	0	326,995,400
Total For BID10										0.00	0	326,995,400
BID11 On 15/11/2023 Spot Bond			6.06500	111.46811	6.06500	111.45000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total BNPP04 SPOT										0.00	0	0
Total For BNPP04										0.00	0	0
BNPP0:On 05/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BNPP0:On 03/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total BNPP06 SPOT										0.00	0	0
Total For BNPP06										0.00	0	0
BPPF0-On 15/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0-On 22/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1-On 23/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1-On 09/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1-On 23/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1-On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF1-On 19/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF2-On 19/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										0.00	0	0
BPPF2-On 26/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total BPPF21 SPOT										0.00	0	0
Total For BPPF21										0.00	0	0
BS2A1-On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A1U SPOT										0.00	0	0
Total For BS2A1U										0.00	0	0
BS2A2-On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BS2B1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1 On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				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
BX161 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
BX162 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
BX163 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
BX164 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
BYA68 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
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	0.00000				0.00	0	258,358,800
Total CBL24 SPOT										0.00	0	258,358,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For CBL24										0.00	0	258,358,800
CBL26 On 06/05/2021 Spot Bond			4.94500	106.43702	4.94500	106.42289				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	0.00000				0.00	0	265,957,300
Total CBL28 SPOT										0.00	0	265,957,300
Total For CBL28										0.00	0	265,957,300
CBL29 On 30/04/2024 Spot Bond					0.00000	0.00000				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			7.01500	120.78525	7.01500	120.76250				0.00	0	2,358,000
Total CCT01 SPOT										0.00	0	2,358,000
Total For CCT01										0.00	0	2,358,000
CCT02 On 12/06/2024 Spot Bond			8.59500	109.99212	8.59500	109.96682				0.00	0	324,696,100
Total CCT02 SPOT										0.00	0	324,696,100
Total For CCT02										0.00	0	324,696,100
CCT03 On 15/03/2025 Spot Bond			8.44000	113.09992	8.44000	113.07453				0.00	0	384,453,100
Total CCT03 SPOT										0.00	0	384,453,100
Total For CCT03										0.00	0	384,453,100
CCT04 On 17/07/2027 Spot Bond			9.39500	107.98354	9.39500	107.95631				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	106.11580	10.00000	106.08800				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	0.00000				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	0.00000				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CGR46 SPOT										0.00	0	0
Total For CGR46										0.00	0	0
CGR47 On 28/02/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CGR47 SPOT										0.00	0	0
Total For CGR47										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 21/11/2046 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLB1U SPOT										0.00	0	0
Total For CLB1U										0.00	0	0
CLC2U On 21/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CLC2U SPOT										0.00	0	0
Total For CLC2U										0.00	0	0
CLN184 On 01/07/2021 Spot Bond			10.11000	10.11000	10.11000	10.11000				0.00	0	0
Total CLN184 SPOT										0.00	0	0
Total For CLN184										0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	157.79374	3.14000	157.76206				0.00	0	0
Total CLN193 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 CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			3.62000	3.62000	3.62000	3.62000				0.00	0	0
Total CLN198 SPOT										0.00	0	0
Total For CLN198										0.00	0	0
CLN230 On 25/11/2020 Spot Bond			10.00000	106.11600	10.00000	106.08800				0.00	0	0
Total CLN230/JIBAR SPOT										0.00	0	0
Total For CLN230/JIBAR										0.00	0	0
CLN231 On 25/11/2020 Spot Bond			10.00000	106.11600	10.00000	106.08800				0.00	0	0
Total CLN231/JIBAR SPOT										0.00	0	0
Total For CLN231/JIBAR										0.00	0	0
CLN292 On 25/11/2020 Spot Bond			10.00000	106.11600	10.00000	106.08800				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			8.43500	106.17911	8.43500	106.15527				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN362 On 20/03/2024 Spot Bond			7.09500	113.60249	7.09500	113.58097				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN364 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN365 On 20/03/2024 Spot Bond			9.23500	114.57357	9.23500	114.54547				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN366 On 06/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	0.00000				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			5.92000	105.14894	5.92000	105.13227				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	101.01511	10.98000	100.98577				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	102.41475	11.00000	102.38496				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	0.00000				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			9.02500	113.13698	9.02500	113.10984				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN387 SPOT										0.00	0	0
Total For CLN387										0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN398 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN398 SPOT										0.00	0	0
Total For CLN398										0.00	0	0
CLN399 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN399 SPOT										0.00	0	0
Total For CLN399										0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN400 SPOT										0.00	0	0
Total For CLN400										0.00	0	0
CLN406 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN406 SPOT										0.00	0	0
Total For CLN406										0.00	0	0
CLN407 On 20/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN407 SPOT										0.00	0	0
Total For CLN407										0.00	0	0
CLN409 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN409 SPOT										0.00	0	0
Total For CLN409										0.00	0	0
CLN410 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CLN416 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 CLN416										0.00	0	0
CLN416 On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN418 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN420 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN421 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN423 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN424 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN425 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN426 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			5.82000	105.57228	5.82000	105.55583				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			3.62000	163.98284	3.62000	163.94770				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			6.92000	121.02778	6.92000	120.99117				0.00	0	0
Total CLN442 SPOT										0.00	0	0
Total For CLN442										0.00	0	0
CLN443 On 31/01/2025 Spot Bond			7.16000	119.80259	7.16000	119.76560				0.00	0	0
Total CLN443 SPOT										0.00	0	0
Total For CLN443										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN456 On 20/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			6.52500	108.16983	6.52500	108.15096				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	0.00000				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN468 On 28/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN472 SPOT										0.00	0	0
Total For CLN472										0.00	0	0
CLN475 On 23/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CLN476 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 CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	37.20120	100.00000	37.11931				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	0.00000				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	0.00000				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	0.00000				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			6.02000	105.28349	6.02000	105.26643				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	0.00000				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			9.52500	102.98432	9.52500	102.95815				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			6.32500	108.90709	6.32500	108.88846				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	0.00000				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN495 On 04/09/2024 Spot Bond			6.72500	114.80949	6.72500	114.78886				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN510 On 14/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN516 On 15/09/2022 Spot Bond			9.96000	102.32453	9.96000	102.29750				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	101.10019	10.01000	101.07321				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	0.00000				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	104.26439	9.60000	104.23768				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	102.29914	9.20000	102.27414				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	0.00000				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN526 On 26/04/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CLN527 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 CLN527										0.00	0	0
CLN528 On 25/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN532 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN533 On 18/07/2025 Spot Bond					0.00000	0.00000				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			8.84500	8.84500	8.84500	8.84500				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN535 On 18/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN536 On 25/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN537 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN540 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN541 On 30/05/2022 Spot Bond					0.00000	0.00000				0.00	0	14,273,495,000

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 CLN542 SPOT										0.00	0	14,273,495,000
Total For CLN542										0.00	0	14,273,495,000
CLN542 On 17/01/2024 Spot Bond					0.00000	0.00000				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			8.31500	111.13280	8.31500	111.10792				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			8.36500	108.60333	8.36500	108.57914				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			8.45500	108.08053	8.45500	108.05622				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 18/04/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55 On 20/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN555 On 15/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN555 On 17/01/2024 Spot Bond					0.00000	0.00000				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
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	100.00000				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN561 On 11/02/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN562 On 12/11/2025 Spot Bond			10.19000	100.35850	10.19000	100.33998				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN563 On 12/11/2025 Spot Bond			8.31500	108.32744	8.31500	108.31135				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN564 On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0
CLN565 On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN565 SPOT										0.00	0	0
Total For CLN565										0.00	0	0
CLN566 On 17/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN566 SPOT										0.00	0	0
Total For CLN566										0.00	0	0
CLN567 On 04/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN570 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 CLN570										0.00	0	0
CLN570 On 12/11/2025 Spot Bond			8.54500	106.54925	8.54500	106.53299				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN571 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN572 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN573 On 11/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN574 On 15/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN575 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN576 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN577 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN578 On 02/04/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN584 On 18/04/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN585 On 31/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN586 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN587 On 10/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN588 On 14/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN589 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN590 On 16/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN591 On 05/12/2026 Spot Bond			5.14000	125.32259	5.14000	125.29063				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN592 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN593 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN595 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN596 On 24/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN597 On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	9.16000				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN598 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN599 On 10/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0
CLN601 On 18/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN602 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN603 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	8.74500				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN604 On 05/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN607 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 CLN607										0.00	0	0
CLN608 On 22/08/2024 Spot Bond					0.00000	0.00000				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	101.02567	9.32000	101.00053				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN610 On 02/03/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN611 On 23/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN615 On 30/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN616 On 20/12/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN617 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN618 On 20/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN618 On 30/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	480,000,000
Total CLN624 SPOT										0.00	0	480,000,000
Total For CLN624										0.00	0	480,000,000
CLN624 On 25/01/2023 Spot Bond			6.59500	109.08209	6.59500	109.06265				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	0.00000				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN626 On 31/07/2034 Spot Bond					0.00000	0.00000				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			11.78500	86.05222	11.78500	86.02515				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	0.00000				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN63(On 19/08/2025 Spot Bond			9.01500	104.87459	9.01500	104.84918				0.00	0	0
Total CLN630 SPOT										0.00	0	0
Total For CLN630										0.00	0	0
CLN63(On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN631 SPOT										0.00	0	0
Total For CLN631										0.00	0	0
CLN63(On 21/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN632 SPOT										0.00	0	0
Total For CLN632										0.00	0	0
CLN63(On 09/10/2034 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN633 SPOT										0.00	0	0
Total For CLN633										0.00	0	0
CLN63(On 09/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN63(On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0
CLN63(On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN63(On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN63(On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN63(On 12/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN64(On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN64(On 17/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN643 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 CLN643										0.00	0	0
CLN644 On 21/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN651 SPOT										0.00	0	0
Total For CLN651										0.00	0	0
CLN652 On 19/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CLN655 SPOT										0.00	0	0
Total For CLN655										0.00	0	0
CLN655 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN656 SPOT										0.00	0	0
Total For CLN656										0.00	0	0
CLN656 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN657 SPOT										0.00	0	0
Total For CLN657										0.00	0	0
CLN657 On 20/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN658 SPOT										0.00	0	0
Total For CLN658										0.00	0	0
CLN658 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN659 SPOT										0.00	0	0
Total For CLN659										0.00	0	0
CLN659 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN660 SPOT										0.00	0	0
Total For CLN660										0.00	0	0
CLN660 On 20/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN661 SPOT										0.00	0	0
Total For CLN661										0.00	0	0
CLN661 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN662 SPOT										0.00	0	0
Total For CLN662										0.00	0	0
CLN662 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN663 SPOT										0.00	0	0
Total For CLN663										0.00	0	0
CLN663 On 20/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN664 SPOT										0.00	0	0
Total For CLN664										0.00	0	0
CLN664 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN665 SPOT										0.00	0	0
Total For CLN665										0.00	0	0
CLN665 On 02/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN666 SPOT										0.00	0	0
Total For CLN666										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN667 On 19/08/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total CLN672 SPOT										0.00	0	0
Total For CLN672										0.00	0	0
CLN673 On 31/01/2025 Spot Bond				148.55451	0.00000	148.53734				0.00	0	0
Total CLN673 SPOT										0.00	0	0
Total For CLN673										0.00	0	0
CLN674 On 31/01/2025 Spot Bond				148.55451	0.00000	148.53734				0.00	0	0
Total CLN674 SPOT										0.00	0	0
Total For CLN674										0.00	0	0
CLN675 On 18/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN675 SPOT										0.00	0	0
Total For CLN675										0.00	0	0
CLN676 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN676 SPOT										0.00	0	0
Total For CLN676										0.00	0	0
CLN677 On 19/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN677 SPOT										0.00	0	0
Total For CLN677										0.00	0	0
CLN678 On 02/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total CLN678 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 CLN678										0.00	0	0
CLN678 On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	2,000,000,000
Total CLN679 SPOT										0.00	0	2,000,000,000
Total For CLN679										0.00	0	2,000,000,000
CLN81 On 18/04/2028 Spot Bond			7.62000	104.07533	7.62000	104.05406				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			7.92500	111.35004	7.92500	111.32640				0.00	0	2,000,000,000
Total COJ05 SPOT										0.00	0	2,000,000,000
Total For COJ05										0.00	0	2,000,000,000
COJ07 On 23/03/2021 Spot Bond			6.07500	105.85019	6.07500	105.83297				0.00	0	407,289,800
Total COJ07 SPOT										0.00	0	407,289,800
Total For COJ07										0.00	0	407,289,800
COJ08 On 22/06/2026 Spot Bond			9.01500	116.51007	9.01500	116.48201				0.00	0	186,711,500
Total COJ08 SPOT										0.00	0	186,711,500
Total For COJ08										0.00	0	186,711,500
COJG0 On 09/06/2024 Spot Bond			6.50500	112.78211	6.50500	112.76239				0.00	0	807,040,300
Total COJG01 SPOT										0.00	0	807,040,300
Total For COJG01										0.00	0	807,040,300
COT01 On 03/04/2023 Spot Bond			7.16000	106.56548	7.16000	106.54500				0.00	0	1,723,330,500
Total COT01 SPOT										0.00	0	1,723,330,500
Total For COT01										0.00	0	1,723,330,500
COT02 On 03/04/2028 Spot Bond			9.87500	103.60793	9.87500	103.58066				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			9.96500	97.38935	9.96500	97.36347				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			9.42500	9.42500	9.42500	9.42500				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total CPV01 SPOT										0.00	0	0
Total For CPV01										0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total CS003 SPOT										0.00	0	0
Total For CS003										0.00	0	0
CSA041 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA04U SPOT										0.00	0	0
Total For CSA04U										0.00	0	0
CSA051 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSA05U SPOT										0.00	0	0
Total For CSA05U										0.00	0	0
CSD041 On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD04U SPOT										0.00	0	0
Total For CSD04U										0.00	0	0
CSD051 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total CSD05U SPOT										0.00	0	0
Total For CSD05U										0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG85 SPOT										0.00	0	0
Total For DENG85										0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG87 SPOT										0.00	0	0
Total For DENG87										0.00	0	0
DENG8 On 28/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG88 SPOT										0.00	0	0
Total For DENG88										0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG92 SPOT										0.00	0	0
Total For DENG92										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG9 On 23/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG93 SPOT										0.00	0	0
Total For DENG93										0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DENG97 SPOT										0.00	0	0
Total For DENG97										0.00	0	0
DENG9 On 31/01/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	80,000,000
Total DNG96U SPOT										0.00	0	80,000,000
Total For DNG96U										0.00	0	80,000,000
DOL01 On 20/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	421,980,200
Total DSY01 SPOT										0.00	0	421,980,200
Total For DSY01										0.00	0	421,980,200
DSY02 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	1,136,017,700
Total DSY02 SPOT										0.00	0	1,136,017,700
Total For DSY02										0.00	0	1,136,017,700
DSY02 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	90,000,000
Total DSY02U SPOT										0.00	0	90,000,000
Total For DSY02U										0.00	0	90,000,000
DSY03 On 21/11/2024 Spot Bond			8.76500	8.76500	8.76500	8.76500				0.00	0	0
Total DSY03 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 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	0.00000				0.00	0	0
Total DSY04 SPOT										0.00	0	0
Total For DSY04										0.00	0	0
DSY05 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
DSY06 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			6.25500	102.51194	6.25500	102.49469				0.00	0	529,235,000
Total DV2021 SPOT										0.00	0	529,235,000
Total For DV2021										0.00	0	529,235,000
DV23 On 27/02/2023 Spot Bond			6.67500	110.96858	6.67500	110.94856		291,261,001,725,000.00		43,634,607,000	18,449,816,500	
Total DV23 SPOT								1,261,001,725,000.00		43,634,607,000	18,449,816,500	
Total For DV23								1,261,001,725,000.00		43,634,607,000	18,449,816,500	
DV23/R On 27/02/2023 Spot Bond			100.00000	22.56871	100.00000	22.51848				0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	22.56871	100.00000	22.51848				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			6.19500	114.36224	6.19500	114.34307				0.00	0	75,407,100
Total DV24 SPOT										0.00	0	75,407,100
Total For DV24										0.00	0	75,407,100
DV24/R On 18/02/2024 Spot Bond			9.69000	102.98113	9.69000	102.95436				0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	102.98113	9.69000	102.95436				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			11.01500	98.06850	11.01500	98.03962				0.00	0	0
Total DV29 SPOT										0.00	0	0
Total For DV29										0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.10610	10.10000	103.07820				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	103.10610	10.10000	103.07820				0.00	0	0
Total DV29/R213 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 DV29/R213										0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVC031 SPOT										0.00	0	0
Total For DVC031										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20 On 23/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	487,795,000
Total DVF27 SPOT										0.00	0	487,795,000
Total For DVF27										0.00	0	487,795,000
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	2,050,559,100
Total DVFB25 SPOT										0.00	0	2,050,559,100
Total For DVFB25										0.00	0	2,050,559,100
DVFB2 On 31/05/2026 Spot Bond					0.00000	0.00000				0.00	0	26,469,484,100
Total DVFB26 SPOT										0.00	0	26,469,484,100
Total For DVFB26										0.00	0	26,469,484,100
DVFB2 On 31/01/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	93.43825	100.00000	93.21471				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			4.65000	106.04747	4.65000	106.03405				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			5.45000	113.60649	5.45000	113.58970				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			5.73000	108.95762	5.73000	108.94089				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			6.63500	113.23459	6.63500	113.21451				0.00	0	0
Total ECN24 SPOT										0.00	0	0
Total For ECN24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ECN32 On 14/03/2032 Spot Bond			5.57500	98.21058	5.57500	98.18456				0.00	0	0
Total ECN32 SPOT										0.00	0	0
Total For ECN32										0.00	0	0
EL001U 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			5.35000	86.71244	5.35000	86.68985				0.00	0	0
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	130.60060	2.25000	130.57748				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			5.08000	126.85436	5.06000	126.99814				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			4.89000	114.12300	4.89000	114.09483				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			4.80000	113.18463	4.80000	113.15681				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			5.23500	99.28987	5.23500	99.26436				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			5.32000	88.72568	5.32000	88.70264				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	130.60060	2.25000	130.57748				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	0.00000				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	0.00000				0.00	0	0
Total ELN002 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 ELN002										0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ELN003 SPOT										0.00	0	0
Total For ELN003										0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total ELN004 SPOT										0.00	0	0
Total For ELN004										0.00	0	0
ELN005 On 13/03/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total ELN005 SPOT										0.00	0	0
Total For ELN005										0.00	0	0
ELN006 On 09/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ELN006 SPOT										0.00	0	0
Total For ELN006										0.00	0	0
EMM01 On 28/07/2020 Spot Bond			6.08500	104.44422	6.08500	104.42695				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			5.93500	106.10363	5.93500	106.08677				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			9.03500	104.26732	9.03500	104.24228				0.00	0	0
Total EMM03 SPOT										0.00	0	0
Total For EMM03										0.00	0	0
EMM04 On 16/05/2028 Spot Bond			10.71500	10.71500	10.71500	10.71500				0.00	0	0
Total EMM04 SPOT										0.00	0	0
Total For EMM04										0.00	0	0
EMM05 On 17/04/2029 Spot Bond			11.06500	11.06500	11.06500	11.06500				0.00	0	666,666,600
Total EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			9.11500	9.11500	9.11500	9.11500				0.00	0	14,380,700
Total EMM06 SPOT										0.00	0	14,380,700
Total For EMM06										0.00	0	14,380,700
EMM07 On 10/07/2027 Spot Bond			9.11500	9.11500	9.11500	9.11500				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.27000	11.27000	11.27000	11.27000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF014 On 28/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019 On 12/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF020 On 07/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04U On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05U 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
EPF08U 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
EPF09U 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
EPF10U 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

Contract 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 EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPF14L On 20/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF14U SPOT										0.00	0	0
Total For EPF14U										0.00	0	0
EPFC4L On 07/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EPFC4L On 12/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11L On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00L On 03/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00L On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00L On 16/04/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT02L On 26/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQT02U SPOT										0.00	0	0
Total For EQT02U										0.00	0	0
ERS3B On 17/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total ERS3C7 SPOT										0.00	0	0
Total For ERS3C7										0.00	0	0
ERSA1 On 25/11/2020 Spot Bond			10.00000	106.11600	10.00000	106.08800				0.00	0	0
Total ERSA12/JIBAR SPOT										0.00	0	0
Total For ERSA12/JIBAR										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA24 SPOT										0.00	0	0
Total For ERSA24										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA25 SPOT										0.00	0	0
Total For ERSA25										0.00	0	0
ERSA2 On 17/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total ERSA26 SPOT										0.00	0	0
Total For ERSA26										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	0.00000				0.00	0	482,522,600
Total ERSA27 SPOT										0.00	0	482,522,600
Total For ERSA27										0.00	0	482,522,600
ES23 On 25/01/2023 Spot Bond			6.24500	112.70829	6.24500	112.68925			35,310,539,576,500.00	5,654,209,700	5,186,096,900	
Total ES23 SPOT									35,310,539,576,500.00	5,654,209,700	5,186,096,900	
Total For ES23									35,310,539,576,500.00	5,654,209,700	5,186,096,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ES23/R On 25/01/2023 Spot Bond			10.00000	103.74094	10.00000	103.71314				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			8.25500	99.62121	8.25500	99.59920			43,465,558,357,000.00	5,265,361,400	10,356,976,500	
Total ES26 SPOT									13,465,558,357,000.00	5,265,361,400	10,356,976,500	
Total For ES26									13,465,558,357,000.00	5,265,361,400	10,356,976,500	
ES26/R On 02/04/2026 Spot Bond			7.85000	101.46220	7.85000	101.44086			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			11.50000	74.85792	11.24000	76.25252			139,885,852,800,000.00	12,163,987,200	11,930,397,200	
Total ES33 SPOT									139,885,852,800,000.00	12,163,987,200	11,930,397,200	
Total For ES33									139,885,852,800,000.00	12,163,987,200	11,930,397,200	
ES33/R On 15/09/2033 Spot Bond			7.50000	101.75590	7.50000	101.73554			0.00	0	0	
Total ES33/R209 SPOT									0.00	0	0	
Total For ES33/R209									0.00	0	0	
ES42 On 25/04/2042 Spot Bond			11.72000	75.84603	11.72000	75.82244			130,673,199,488,000.00	11,149,590,400	9,977,627,800	
Total ES42 SPOT									130,673,199,488,000.00	11,149,590,400	9,977,627,800	
Total For ES42									130,673,199,488,000.00	11,149,590,400	9,977,627,800	
ES42/R On 25/04/2042 Spot Bond			8.50000	101.05172	8.50000	101.02874			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	0.00000			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	0.00000			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	0.00000			0.00	0	0	
Total EXX05 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 EXX05										0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	0.00000				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	11.92860	100.00000	11.89970				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	19.26656	100.00000	19.21988				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
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
FIF14U On 01/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF14U SPOT										0.00	0	0
Total For FIF14U										0.00	0	0
FIF15U On 01/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF15U SPOT										0.00	0	0
Total For FIF15U										0.00	0	0
FIF16U On 01/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIF16U SPOT										0.00	0	0
Total For FIF16U										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	393,335,500
Total FIFB14 SPOT										0.00	0	393,335,500
Total For FIFB14										0.00	0	393,335,500
FIFB15 On 20/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC35 On 11/02/2021 Spot Bond					0.00000	0.00000				0.00	0	200,000,000
Total FIFC35 SPOT										0.00	0	200,000,000
Total For FIFC35										0.00	0	200,000,000
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
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	0.00000				0.00	0	0
Total FRB13 SPOT										0.00	0	0
Total For FRB13										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB14 On 02/06/2021 Spot Bond			6.07500	6.07500	6.07500	6.07500			0.00	0	43,125,300
Total FRB14 SPOT									0.00	0	43,125,300
Total For FRB14									0.00	0	43,125,300
FRB16 On 08/07/2020 Spot Bond					0.00000	0.00000			0.00	0	56,231,000
Total FRB16 SPOT									0.00	0	56,231,000
Total For FRB16									0.00	0	56,231,000
FRB17 On 08/01/2022 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRB18 SPOT									0.00	0	0
Total For FRB18									0.00	0	0
FRB19 On 14/04/2021 Spot Bond			6.97500	106.22984	6.97500	106.20995		3,487,500,000,000.00		500,000,000	490,000,000
Total FRB19 SPOT								3,487,500,000,000.00		500,000,000	490,000,000
Total For FRB19								3,487,500,000,000.00		500,000,000	490,000,000
FRB20 On 15/04/2021 Spot Bond					0.00000	0.00000			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	0.00000			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	0.00000			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	0.00000			0.00	0	2,465,501,400
Total FRB23 SPOT									0.00	0	2,465,501,400
Total For FRB23									0.00	0	2,465,501,400
FRB24 On 08/11/2023 Spot Bond					0.00000	0.00000			0.00	0	1,000,000,000
Total FRB24 SPOT									0.00	0	1,000,000,000
Total For FRB24									0.00	0	1,000,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	0.00000			0.00	1,000,000,000	500,000,000
Total FRB25 SPOT									0.00	1,000,000,000	500,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For FRB25										0.00	1,000,000,000	500,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	0.00000				0.00	0	1,899,695,500
Total FRB26 SPOT										0.00	0	1,899,695,500
Total For FRB26										0.00	0	1,899,695,500
FRB27 On 03/06/2026 Spot Bond			8.81500	106.47785	8.81500	106.45276				0.00	0	0
Total FRB27 SPOT										0.00	0	0
Total For FRB27										0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.02000	165.53824	3.02000	165.50545				0.00	0	0
Total FRBI22 SPOT										0.00	0	0
Total For FRBI22										0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.61000	3.61000	3.61000	3.61000				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			4.47000	4.47000	4.47000	4.47000		8,940,000,000,000.00		2,000,000,000	1,221,728,400	
Total FRBI25 SPOT								8,940,000,000,000.00		2,000,000,000	1,221,728,400	
Total For FRBI25								8,940,000,000,000.00		2,000,000,000	1,221,728,400	
FRBI28 On 31/03/2028 Spot Bond			5.06000	173.06228	5.06000	173.01866				0.00	0	55,000,000
Total FRBI28 SPOT										0.00	0	55,000,000
Total For FRBI28										0.00	0	55,000,000
FRBI29 On 31/03/2029 Spot Bond			5.03000	5.03000	5.03000	5.03000				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			5.64500	5.64500	5.64500	5.64500				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			5.56000	82.34467	5.56000	82.32280				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			5.57000	83.53038	5.57000	83.50812				0.00	0	0
Total FRBI50 SPOT										0.00	0	0
Total For FRBI50										0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			4.37000	4.37000	4.37000	4.37000				0.00	0	0
Total FRBZ01 SPOT										0.00	0	0
Total For FRBZ01										0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			6.32000	6.32000	6.32000	6.32000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRBZ02 SPOT										0.00	0	0
Total For FRBZ02										0.00	0	0
FRBZ02 On 10/12/2024 Spot Bond			6.40000	6.40000	6.40000	6.40000				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
FRC121 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC169 On 31/01/2025 Spot Bond			5.32000	5.32000	5.32000	5.32000				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC178 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
FRC181 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC193 On 25/11/2020 Spot Bond			10.00000	106.11600	10.00000	106.08800				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC207 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
FRC208 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
FRC209 On 07/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC213 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC22 On 31/01/2022 Spot Bond			3.73000	163.69978	3.73000	163.66423				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC23 On 31/01/2022 Spot Bond			4.59000	161.50914	4.59000	161.47032				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	0.00000				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC25 On 19/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC25 On 13/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC251 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 FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	0.00000				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
FRC255 On 17/07/2027 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC261 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC262 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC264 On 20/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC265 On 06/08/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC267 On 30/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC271 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	9.58400				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC272 On 02/05/2028 Spot Bond			9.80000	101.01910	9.80000	100.99284				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC274 On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC275 On 12/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC276 On 04/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC277 On 21/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	3.57000				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	0.00000				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	0.00000				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	0.00000				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	3.40000				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	0.00000				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	0.00000				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC29 On 26/01/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	8.25000				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC29 On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC29 On 18/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC29 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC29 On 14/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0
FRC29 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	8.10000				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC29 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	100,000,000
Total FRC299 SPOT										0.00	0	100,000,000
Total For FRC299										0.00	0	100,000,000
FRC30 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30 On 30/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30 On 11/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC30 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC303 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 FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC306 On 12/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC314 On 13/10/2026 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316 On 31/07/2034 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC320 On 24/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC327 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC328 On 27/12/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC328 SPOT										0.00	0	0
Total For FRC328										0.00	0	0
FRC329 On 06/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC329 SPOT										0.00	0	0
Total For FRC329										0.00	0	0
FRC330 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC330 SPOT										0.00	0	0
Total For FRC330										0.00	0	0
FRC331 On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC331 SPOT										0.00	0	0
Total For FRC331										0.00	0	0
FRC332 On 02/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC332 SPOT										0.00	0	0
Total For FRC332										0.00	0	0
FRC333 On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC333 SPOT										0.00	0	0
Total For FRC333										0.00	0	0
FRC334 On 05/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC334 SPOT										0.00	0	0
Total For FRC334										0.00	0	0
FRC335 On 31/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC335 SPOT										0.00	0	0
Total For FRC335										0.00	0	0
FRC336 On 13/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC336 SPOT										0.00	0	0
Total For FRC336										0.00	0	0
FRC337 On 25/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC337 SPOT										0.00	0	0
Total For FRC337										0.00	0	0
FRC338 On 09/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC338 SPOT										0.00	0	0
Total For FRC338										0.00	0	0
FRC339 On 07/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC339 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 FRC339										0.00	0	0
FRC66 On 31/01/2022 Spot Bond			4.37000	4.37000	4.37000	4.37000				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			4.31000	4.31000	4.31000	4.31000				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			4.29000	4.29000	4.29000	4.29000				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD171 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
FRD191 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
FRD201 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
FRD231 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
FRD241 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
FRD261 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
FRD271 On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD27U SPOT										0.00	0	0
Total For FRD27U										0.00	0	0
FRD281 On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD28U SPOT										0.00	0	0
Total For FRD28U										0.00	0	0
FRD291 On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For FRD35U										0.00	0	0
FRD36 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			5.92000	81.96233	5.92000	81.93992				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			5.25000	98.89253	5.25000	98.86703				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	0.00000				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	189,969,600
Total FRJ22 SPOT										0.00	0	189,969,600
Total For FRJ22										0.00	0	189,969,600
FRJ23 On 31/07/2023 Spot Bond					0.00000	0.00000				0.00	0	949,847,700
Total FRJ23 SPOT										0.00	0	949,847,700
Total For FRJ23										0.00	0	949,847,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRJ24 On 14/02/2024 Spot Bond					0.00000	0.00000				0.00	0	5,451,002,000
Total FRJ24 SPOT										0.00	0	5,451,002,000
Total For FRJ24										0.00	0	5,451,002,000
FRJ25 On 09/03/2025 Spot Bond					0.00000	0.00000				0.00	5,600,000,000	34,475,572,900
Total FRJ25 SPOT										0.00	5,600,000,000	34,475,572,900
Total For FRJ25										0.00	5,600,000,000	34,475,572,900
FRJ26 On 14/02/2026 Spot Bond					0.00000	0.00000				0.00	0	2,069,908,700
Total FRJ26 SPOT										0.00	0	2,069,908,700
Total For FRJ26										0.00	0	2,069,908,700
FRJ27 On 25/01/2027 Spot Bond					0.00000	0.00000				0.00	0	570,381,100
Total FRJ27 SPOT										0.00	0	570,381,100
Total For FRJ27										0.00	0	570,381,100
FRJ29 On 14/02/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRJ29 SPOT										0.00	0	0
Total For FRJ29										0.00	0	0
FRS01 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
FRS02 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			4.75800	4.75800	4.75800	4.75800				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			5.17000	5.17000	5.17000	5.17000				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	0.00000				0.00	0	25,456,000
Total FRS103 SPOT										0.00	0	25,456,000
Total For FRS103										0.00	0	25,456,000
FRS10 On 23/01/2024 Spot Bond					0.00000	0.00000				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			5.31000	98.10941	5.31000	98.08396				0.00	0	0
Total FRS108 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 FRS108										0.00	0	0
FRS108 On 07/12/2033 Spot Bond			5.26500	196.03004	5.26500	195.97954				0.00	0	0
Total FRS109 SPOT										0.00	0	0
Total For FRS109										0.00	0	0
FRS110 On 31/01/2038 Spot Bond			5.45000	96.31153	5.45000	96.28618				0.00	0	0
Total FRS110 SPOT										0.00	0	0
Total For FRS110										0.00	0	0
FRS112 On 07/12/2033 Spot Bond			5.29500	5.29500	5.29500	5.29500				0.00	0	0
Total FRS112 SPOT										0.00	0	0
Total For FRS112										0.00	0	0
FRS114 On 31/01/2025 Spot Bond			4.87000	132.10230	4.87000	132.06957				0.00	0	0
Total FRS114 SPOT										0.00	0	0
Total For FRS114										0.00	0	0
FRS115 On 31/01/2038 Spot Bond			3.70500	121.94448	3.70500	121.91808				0.00	0	0
Total FRS115 SPOT										0.00	0	0
Total For FRS115										0.00	0	0
FRS119 On 31/01/2038 Spot Bond			5.45000	96.31153	5.45000	96.28618				0.00	0	475,713,700
Total FRS119 SPOT										0.00	0	475,713,700
Total For FRS119										0.00	0	475,713,700
FRS120 On 07/12/2033 Spot Bond			5.41500	193.02717	5.41500	192.97665				0.00	0	0
Total FRS120 SPOT										0.00	0	0
Total For FRS120										0.00	0	0
FRS121 On 07/12/2033 Spot Bond			5.46500	192.03860	5.46500	191.98810				0.00	0	0
Total FRS121 SPOT										0.00	0	0
Total For FRS121										0.00	0	0
FRS122 On 31/01/2025 Spot Bond			4.40000	168.09933	4.40000	168.05979				0.00	0	0
Total FRS122 SPOT										0.00	0	0
Total For FRS122										0.00	0	0
FRS123 On 07/12/2033 Spot Bond			5.49500	191.44845	5.49500	191.39795				0.00	0	0
Total FRS123 SPOT										0.00	0	0
Total For FRS123										0.00	0	0
FRS124 On 31/01/2038 Spot Bond			5.45000	96.31153	5.45000	96.28618				0.00	0	0
Total FRS124 SPOT										0.00	0	0
Total For FRS124										0.00	0	0
FRS126 On 31/03/2028 Spot Bond			5.46000	168.41152	5.46000	168.36728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			6.20000	87.34330	6.20000	87.31857				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS128 On 31/03/2028 Spot Bond			5.35000	169.67603	5.35000	169.63195				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS130 On 31/03/2028 Spot Bond			5.41000	168.98495	5.41000	168.94078				0.00	0	0
Total FRS131 SPOT										0.00	0	0
Total For FRS131										0.00	0	0
FRS132 On 07/12/2033 Spot Bond			6.00500	181.74611	6.00500	181.69571				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 31/01/2038 Spot Bond			6.13000	88.13524	6.13000	88.11043				0.00	0	0
Total FRS134 SPOT										0.00	0	0
Total For FRS134										0.00	0	0
FRS134 On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	5.45000				0.00	0	0
Total FRS135 SPOT										0.00	0	0
Total For FRS135										0.00	0	0
FRS135 On 31/01/2038 Spot Bond			5.45000	94.65285	5.45000	94.62793				0.00	0	689,498,100
Total FRS136 SPOT										0.00	0	689,498,100
Total For FRS136										0.00	0	689,498,100
FRS137 On 31/03/2028 Spot Bond			5.22000	171.18453	5.22000	171.14064				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			5.77500	186.04549	5.77500	185.99503				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			5.35000	169.67603	5.35000	169.63195				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			5.35000	169.67603	5.35000	169.63195				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS145 On 31/03/2028 Spot Bond			5.64000	166.36558	5.64000	166.32106				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS146 On 31/01/2025 Spot Bond			5.17000	130.41099	5.17000	130.37763				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS147 On 31/01/2022 Spot Bond			3.43000	164.47327	3.43000	164.43888				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.70000	165.68994	5.70000	165.64536				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS150 On 31/03/2028 Spot Bond			5.74000	165.24128	5.74000	165.19664				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS151 On 31/01/2025 Spot Bond			5.14000	130.57899	5.14000	130.54570				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.16000	171.88594	5.16000	171.84215				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS153 On 31/03/2028 Spot Bond			5.75000	5.75000	5.75000	5.75000				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS158 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS159 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS15U On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRS15U SPOT										0.00	0	0
Total For FRS15U										0.00	0	0
FRS160 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS160 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 FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 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	0.00000				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS173 On 13/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS174 On 26/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS18€ On 23/01/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS19€ On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS19€ On 19/06/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS19€ On 05/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS19€ On 03/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS19€ On 05/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS20€ On 12/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS20€ On 06/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS20€ On 23/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS20€ On 11/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS20€ On 15/03/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS20€ On 14/10/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS206 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 FRS206										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS208 On 16/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS209 On 18/11/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS211 On 20/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FRS217 SPOT										0.00	0	0
Total For FRS217										0.00	0	0
FRS218 On 08/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			660,000,000,000,000.00	16,600,000,000	16,600,000,000	
Total FRS218 SPOT									660,000,000,000,000.00	16,600,000,000	16,600,000,000	
Total For FRS218									660,000,000,000,000.00	16,600,000,000	16,600,000,000	
FRS36 On 07/12/2023 Spot Bond			3.41000	3.41000	3.41000	3.41000			0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.30000	300.38184	3.30000	300.32025				0.00	0	0
Total FRS37 SPOT										0.00	0	0
Total For FRS37										0.00	0	0
FRS43 On 07/12/2023 Spot Bond			4.02000	4.02000	4.02000	4.02000				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			3.22000	165.01760	3.22000	164.98404				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	0.00000				0.00	0	14,805,500
Total FRS49 SPOT										0.00	0	14,805,500
Total For FRS49										0.00	0	14,805,500
FRS51 On 31/01/2022 Spot Bond			2.92000	165.79937	2.92000	165.76700				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	0.00000				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			5.15000	91.56552	5.15000	91.54215				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			4.78500	65.65103	4.78500	65.64255				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			4.29000	4.29000	4.29000	4.29000				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			4.36000	4.36000	4.36000	4.36000				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			4.21000	4.21000	4.21000	4.21000				0.00	0	0
Total FRS90 SPOT										0.00	0	0
Total For FRS90										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX20 On 01/10/2020 Spot Bond			4.96500	102.79493	4.96500	102.78116			0.00	0	94,939,600
Total FRX20 SPOT									0.00	0	94,939,600
Total For FRX20									0.00	0	94,939,600
FRX23 On 28/02/2023 Spot Bond			5.94500	5.94500	5.94500	5.94500		12,960,100,000,000.00		2,180,000,000	17,587,181,900
Total FRX23 SPOT								12,960,100,000,000.00		2,180,000,000	17,587,181,900
Total For FRX23								12,960,100,000,000.00		2,180,000,000	17,587,181,900
FRX24 On 10/12/2024 Spot Bond			6.69500	115.53359	6.69500	115.51281			0.00	0	2,296,518,700
Total FRX24 SPOT									0.00	0	2,296,518,700
Total For FRX24									0.00	0	2,296,518,700
FRX25 On 26/07/2025 Spot Bond			7.01500	115.23521	7.01500	115.21338			0.00	0	0
Total FRX25 SPOT									0.00	0	0
Total For FRX25									0.00	0	0
FRX26 On 01/10/2026 Spot Bond			7.60500	111.15391	7.60500	111.13124			0.00	0	1,207,654,000
Total FRX26 SPOT									0.00	0	1,207,654,000
Total For FRX26									0.00	0	1,207,654,000
FRX27 On 07/03/2027 Spot Bond			7.75500	115.20595	7.75500	115.18214			0.00	0	313,000,000
Total FRX27 SPOT									0.00	0	313,000,000
Total For FRX27									0.00	0	313,000,000
FRX28 On 26/07/2028 Spot Bond			8.13500	115.39879	8.13500	115.37351			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			8.75500	109.87741	8.75500	109.85154			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			9.17500	105.03086	9.17500	105.00499		13,303,750,000,000.00		1,450,000,000	1,450,000,000
Total FRX31 SPOT								13,303,750,000,000.00		1,450,000,000	1,450,000,000
Total For FRX31								13,303,750,000,000.00		1,450,000,000	1,450,000,000
FRX32 On 31/03/2032 Spot Bond			9.42000	109.75041	9.42000	109.72280			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			10.95000	76.18856	10.95000	76.16637			0.00	0	0
Total FRX45 SPOT									0.00	0	0
Total For FRX45									0.00	0	0
FS3A5U 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

Contract 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 FS3A5U										0.00	0	0
FS3B1 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
FS3C1 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
FS3D1 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
FS4A4 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
FS4A5 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
FS4B1 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
FS4C1 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
FS4D1 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
FS5A3 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
FS5A4 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A4U SPOT										0.00	0	0
Total For FS5A4U										0.00	0	0
FS5A5 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5A5U SPOT										0.00	0	0
Total For FS5A5U										0.00	0	0
FS5B1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS5B1U SPOT										0.00	0	0
Total For FS5B1U										0.00	0	0
FS5C1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5C1U SPOT										0.00	0	0
Total For FS5C1U										0.00	0	0
FS5D1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5D1U SPOT										0.00	0	0
Total For FS5D1U										0.00	0	0
FS5E1 On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS5E1U SPOT										0.00	0	0
Total For FS5E1U										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total FS6B1 SPOT										0.00	0	0
Total For FS6B1										0.00	0	0
FS6C1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6C1U SPOT										0.00	0	0
Total For FS6C1U										0.00	0	0
FS6D1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6D1U SPOT										0.00	0	0
Total For FS6D1U										0.00	0	0
FS6E1 On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FS6E1U SPOT										0.00	0	0
Total For FS6E1U										0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total FS7A2 SPOT										0.00	0	0
Total For FS7A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS7A3 On 20/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total GH5B1 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 GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GH5C1 SPOT										0.00	0	0
Total For GH5C1										0.00	0	0
GRB07 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB07U SPOT										0.00	0	0
Total For GRB07U										0.00	0	0
GRB16 On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB16U SPOT										0.00	0	0
Total For GRB16U										0.00	0	0
GRB17 On 29/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB17U SPOT										0.00	0	0
Total For GRB17U										0.00	0	0
GRB18 On 30/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB18U SPOT										0.00	0	0
Total For GRB18U										0.00	0	0
GRB19 On 31/01/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB19U SPOT										0.00	0	0
Total For GRB19U										0.00	0	0
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0
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			4.63000	100.74754	4.63000	100.72329				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	0.00000				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	0.00000				0.00	0	284,954,300
Total GRT11 SPOT										0.00	0	284,954,300
Total For GRT11										0.00	0	284,954,300
GRT12 On 24/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT14 On 15/09/2021 Spot Bond					0.00000	0.00000				0.00	0	151,975,500
Total GRT14 SPOT										0.00	0	151,975,500
Total For GRT14										0.00	0	151,975,500
GRT16 On 17/10/2021 Spot Bond					0.00000	0.00000				0.00	0	3,789,969,600
Total GRT16 SPOT										0.00	0	3,789,969,600
Total For GRT16										0.00	0	3,789,969,600
GRT17 On 17/10/2023 Spot Bond			6.22500	113.19441	6.22500	113.17546				0.00	0	470,900,000
Total GRT17 SPOT										0.00	0	470,900,000
Total For GRT17										0.00	0	470,900,000
GRT19 On 14/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT19 SPOT										0.00	0	0
Total For GRT19										0.00	0	0
GRT20 On 03/04/2024 Spot Bond					0.00000	0.00000				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			8.76500	105.02414	8.76500	104.99953				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	0.00000				0.00	0	569,908,700
Total GRT22 SPOT										0.00	0	569,908,700
Total For GRT22										0.00	0	569,908,700
GRT23 On 16/10/2024 Spot Bond					0.00000	0.00000				0.00	0	759,878,100
Total GRT23 SPOT										0.00	0	759,878,100
Total For GRT23										0.00	0	759,878,100
GRT24 On 09/03/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total GRT27 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 GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	194,528,700
Total GRT29 SPOT										0.00	0	194,528,700
Total For GRT29										0.00	0	194,528,700
GRT30 On 10/12/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT30 SPOT										0.00	0	0
Total For GRT30										0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total GRT33 SPOT										0.00	0	0
Total For GRT33										0.00	0	0
GRT34 On 18/04/2029 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	64,346,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT41 SPOT										0.00	0	64,346,400
Total For GRT41										0.00	0	64,346,400
GRT42 On 20/11/2026 Spot Bond					0.00000	0.00000				0.00	0	11,402,800
Total GRT42 SPOT										0.00	0	11,402,800
Total For GRT42										0.00	0	11,402,800
GRT43 On 24/03/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total GRT44 SPOT										0.00	0	0
Total For GRT44										0.00	0	0
GRX01 On 03/07/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX01U SPOT										0.00	0	0
Total For GRX01U										0.00	0	0
GRX02 On 30/09/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRX02U SPOT										0.00	0	0
Total For GRX02U										0.00	0	0
H10T1 On 26/02/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total H10T2 SPOT										0.00	0	0
Total For H10T2										0.00	0	0
H6T5U On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		60,000,000,000,000.00		600,000,000	300,000,000	
Total H6T5U SPOT								50,000,000,000,000.00		600,000,000	300,000,000	
Total For H6T5U								50,000,000,000,000.00		600,000,000	300,000,000	
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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
HC5T4 On 31/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total HC5T4 SPOT										0.00	0	0
Total For HC5T4										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	0.00000				0.00	0	0
Total HILB06 SPOT										0.00	0	0
Total For HILB06										0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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

Contract 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 HM1C5U										0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	106.11600	10.00000	106.08800				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	0.00000				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	0.00000				0.00	0	0
Total HPF12 SPOT										0.00	0	0
Total For HPF12										0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	0.00000				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			3.95000	104.29936	3.95000	104.28813			767,074,200,000.00		194,196,000	2,034,731,200
Total HWAY20 SPOT									767,074,200,000.00		194,196,000	2,034,731,200
Total For HWAY20									767,074,200,000.00		194,196,000	2,034,731,200
HWAY2 On 31/07/2020 Spot Bond			100.00000	92.01773	100.00000	91.79706				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			3.89000	294.80662	3.89000	294.74150				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			4.11000	4.11000	4.11000	4.11000				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			5.25000	73.03584	5.25000	73.02561				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			11.16500	89.84257	11.16500	89.81576				0.00	0	4,443,400,000
Total HWAY34 SPOT										0.00	0	4,443,400,000
Total For HWAY34										0.00	0	4,443,400,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	12.38574	100.00000	12.35818				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			11.23500	89.01183	11.23500	88.98511				0.00	0	5,460,900,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWAY35 SPOT										0.00	0	5,460,900,000
Total For HWAY35										0.00	0	5,460,900,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	12.38521	100.00000	12.35765				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	0.00000				0.00	0	25,000,000,000
Total HWF11 SPOT										0.00	0	25,000,000,000
Total For HWF11										0.00	0	25,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	0.00000				0.00	0	10,000,000,000
Total HWF12 SPOT										0.00	0	10,000,000,000
Total For HWF12										0.00	0	10,000,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	0.00000				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	106.11600	10.00000	106.08800				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			3.70000	138.94377	3.72000	138.79335		233,291,096,860,000.00	63,051,647,800	213,757,400,100		
Total I2025 SPOT								3,291,096,860,000.00	63,051,647,800	213,757,400,100		
Total For I2025								3,291,096,860,000.00	63,051,647,800	213,757,400,100		
I2029 On 31/03/2029 Spot Bond			4.16000	99.39146	4.16000	99.36878		325,816,736,128,000.00	78,321,330,800	208,889,015,300		
Total I2029 SPOT								5,816,736,128,000.00	78,321,330,800	208,889,015,300		
Total For I2029								5,816,736,128,000.00	78,321,330,800	208,889,015,300		
I2033 On 28/02/2033 Spot Bond			4.42000	96.19237	4.42000	96.16987		29,712,316,712,000.00	6,722,243,600	53,201,721,500		
Total I2033 SPOT								9,712,316,712,000.00	6,722,243,600	53,201,721,500		
Total For I2033								9,712,316,712,000.00	6,722,243,600	53,201,721,500		
I2038 On 31/01/2038 Spot Bond			4.60000	107.88530	4.57000	108.29788		525,994,975,480,000.00	114,346,733,800	292,233,467,800		
Total I2038 SPOT								5,994,975,480,000.00	114,346,733,800	292,233,467,800		
Total For I2038								5,994,975,480,000.00	114,346,733,800	292,233,467,800		
I2046 On 31/03/2046 Spot Bond			4.56000	97.19539	4.56000	97.17218		122,645,149,872,000.00	26,895,866,200	116,424,098,400		
Total I2046 SPOT								2,645,149,872,000.00	26,895,866,200	116,424,098,400		
Total For I2046								2,645,149,872,000.00	26,895,866,200	116,424,098,400		
I2050 On 31/12/2050 Spot Bond			4.63000	98.64997	4.59000	99.35260		709,497,520,076,000.00	153,239,205,200	268,611,257,700		
Total I2050 SPOT								9,497,520,076,000.00	153,239,205,200	268,611,257,700		
Total For I2050								9,497,520,076,000.00	153,239,205,200	268,611,257,700		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IB105U On 20/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB105U SPOT										0.00	0	0
Total For IB105U										0.00	0	0
IB107U On 08/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB139U SPOT										0.00	0	0
Total For IB139U										0.00	0	0
IB144U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB144U SPOT										0.00	0	0
Total For IB144U										0.00	0	0
IB146U On 22/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB146U SPOT										0.00	0	0
Total For IB146U										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
IBL101 On 24/05/2022 Spot Bond			6.04000	6.04000	6.04000	6.04000				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	0.00000				0.00	0	0
Total IBL102 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 IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	8.70500				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	7.84000				0.00	0	140,000,000
Total IBL106 SPOT										0.00	0	140,000,000
Total For IBL106										0.00	0	140,000,000
IBL109 On 07/12/2023 Spot Bond			3.87000	294.99358	3.87000	294.92858				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	8.12000				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,329,786,800
Total IBL119 SPOT										0.00	0	1,329,786,800
Total For IBL119										0.00	0	1,329,786,800
IBL120 On 12/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,409,576,500
Total IBL134 SPOT										0.00	0	1,409,576,500
Total For IBL134										0.00	0	1,409,576,500
IBL135 On 22/11/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IBL137 SPOT										0.00	0	0
Total For IBL137										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL138 On 21/01/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	7.61500				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	0.00000				0.00	0	0
Total IBL142 SPOT										0.00	0	0
Total For IBL142										0.00	0	0
IBL143 On 11/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				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			2.95000	2.95000	2.95000	2.95000				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	106.11600	10.00000	106.08800				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			5.86000	103.66788	5.86000	103.65138				0.00	0	100,304,100
Total IBL50 SPOT										0.00	0	100,304,100
Total For IBL50										0.00	0	100,304,100
IBL60 On 17/02/2024 Spot Bond			6.68500	114.68884	6.68500	114.66813		73,535,000,000,000.00		11,000,000,000	11,000,000,000	
Total IBL60 SPOT								73,535,000,000,000.00		11,000,000,000	11,000,000,000	
Total For IBL60								73,535,000,000,000.00		11,000,000,000	11,000,000,000	
IBL65 On 29/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL65 SPOT										0.00	0	0
Total For IBL65										0.00	0	0
IBL67 On 31/01/2022 Spot Bond			3.07000	165.40788	3.07000	165.37489				0.00	0	0
Total IBL67 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 IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	0.00000				0.00	0	379,939,100
Total IBL75 SPOT										0.00	0	379,939,100
Total For IBL75										0.00	0	379,939,100
IBL77 On 25/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IBL77 SPOT										0.00	0	0
Total For IBL77										0.00	0	0
IBL78 On 25/11/2022 Spot Bond			6.52500	108.27936	6.52500	108.26047				0.00	0	0
Total IBL78 SPOT										0.00	0	0
Total For IBL78										0.00	0	0
IBL81U On 02/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL81U SPOT										0.00	0	0
Total For IBL81U										0.00	0	0
IBL86 On 20/05/2021 Spot Bond					0.00000	0.00000				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			5.96500	104.51762	5.96500	104.50093				0.00	0	590,886,000
Total IBL88 SPOT										0.00	0	590,886,000
Total For IBL88										0.00	0	590,886,000
IBL88/FOn 20/05/2021 Spot Bond			100.00000	52.55436	100.00000	52.43868				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IBL98 SPOT										0.00	0	0
Total For IBL98										0.00	0	0
IDC01U On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDC01U SPOT										0.00	0	0
Total For IDC01U										0.00	0	0
IDC02U On 28/02/2028 Spot Bond			100.00000	11.80963	100.00000	11.78336				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDC02U SPOT										0.00	0	0
Total For IDC02U										0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			5.74500	102.01831	5.74500	102.00259				0.00	0	98,784,000
Total IDC03 SPOT										0.00	0	98,784,000
Total For IDC03										0.00	0	98,784,000
IDCG06 On 24/11/2024 Spot Bond			7.96500	106.27998	7.96500	106.25743				0.00	0	1,006,473,900
Total IDC06 SPOT										0.00	0	1,006,473,900
Total For IDC06										0.00	0	1,006,473,900
IDCG07 On 13/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDC07 SPOT										0.00	0	0
Total For IDC07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			9.61500	111.30706	9.61500	111.27866				0.00	0	0
Total IDC08 SPOT										0.00	0	0
Total For IDC08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDC10 SPOT										0.00	0	0
Total For IDC10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			8.56500	111.09309	8.56500	111.06763				0.00	0	0
Total IDC11 SPOT										0.00	0	0
Total For IDC11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDC12 SPOT										0.00	0	0
Total For IDC12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDC13 SPOT										0.00	0	0
Total For IDC13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDC14 SPOT										0.00	0	0
Total For IDC14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDC15 SPOT										0.00	0	0
Total For IDC15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDC16 SPOT										0.00	0	0
Total For IDC16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG17On 08/02/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18On 12/03/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20On 18/12/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21On 18/12/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	981,089,900
Total IDCG22 SPOT										0.00	0	981,089,900
Total For IDCG22										0.00	0	981,089,900
IDCG23On 29/01/2027 Spot Bond					0.00000	0.00000				0.00	0	339,636,700
Total IDCG23 SPOT										0.00	0	339,636,700
Total For IDCG23										0.00	0	339,636,700
IDCP07On 15/12/2022 Spot Bond					0.00000	0.00000				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	7.12550	100.00000	7.10973				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			7.46500	104.72307	7.46500	104.70210				0.00	0	0
Total IFC01 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 IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			5.78000	103.77726	5.78000	103.76111				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN425U SPOT										0.00	0	0
Total For IN425U										0.00	0	0
IN426U On 25/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN426U SPOT										0.00	0	0
Total For IN426U										0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	0.00000				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	106.11600	10.00000	106.08800				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total INLV01 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 INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total INLV02 SPOT										0.00	0	0
Total For INLV02										0.00	0	0
INLV03 On 11/02/2021 Spot Bond					0.00000	0.00000				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			7.22500	107.75031	7.22500	107.72930				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	0.00000				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	0
Total IPC30U SPOT										0.00	0	0
Total For IPC30U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	106.11600	10.00000	106.08800				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	0.00000				0.00	3,000,000,000	1,500,000,000
Total IPF21 SPOT										0.00	3,000,000,000	1,500,000,000
Total For IPF21										0.00	3,000,000,000	1,500,000,000
IPF22 On 14/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	569,908,700
Total IPF24 SPOT										0.00	0	569,908,700
Total For IPF24										0.00	0	569,908,700
IPF25 On 15/10/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	100,000,000	50,000,000
Total IPF30 SPOT										0.00	100,000,000	50,000,000
Total For IPF30										0.00	100,000,000	50,000,000
IPF31 On 25/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IPF32 On 01/07/2026 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
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/FO On 31/01/2022 Spot Bond			2.75000	100.98781	2.75000	100.98022				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			7.31000	148.68785	7.31000	148.64152				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	0.00000				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			7.22500	107.45909	7.22500	107.43813				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	0.00000				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	0.00000				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	0.00000				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			5.17000	5.17000	5.17000	5.17000				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	0.00000				0.00	0	0
Total IV040 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 IV040										0.00	0	0
IV041 On 29/09/2021 Spot Bond			8.04500	107.10656	8.04500	107.08361				0.00	0	0
Total IV041 SPOT										0.00	0	0
Total For IV041										0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	0.00000				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			8.06000	8.06000	8.06000	8.06000				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	0.00000				0.00	0	721,884,200
Total IV044 SPOT										0.00	0	721,884,200
Total For IV044										0.00	0	721,884,200
IV045 On 31/01/2022 Spot Bond			3.87000	163.34048	3.87000	163.30440				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	0.00000				0.00	0	0
Total IV046 SPOT										0.00	0	0
Total For IV046										0.00	0	0
IV050 On 26/06/2024 Spot Bond					0.00000	0.00000				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	147,000,000

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 IV164U SPOT										0.00	0	147,000,000
Total For IV164U										0.00	0	147,000,000
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV168U SPOT										0.00	0	0
Total For IV168U										0.00	0	0
IV170U On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV170U SPOT										0.00	0	0
Total For IV170U										0.00	0	0
IV171U On 21/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV171U SPOT										0.00	0	0
Total For IV171U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			6.01000	162.24906	6.01000	162.20406				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA999 On 11/06/2020 Spot Bond			4.60000	4.60000	4.60000	4.60000				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	106.11600	10.00000	106.08800				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	0.00000				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			11.22500	101.59669	11.22500	101.56621				0.00	0	0
Total IVC040 SPOT										0.00	0	0
Total For IVC040										0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	0.00000				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			6.54000	106.06838	6.54000	106.04973				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC097 On 29/06/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			6.19000	103.79800	6.19000	103.78080				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC140 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 IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC169 On 19/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC169 SPOT										0.00	0	0
Total For IVC169										0.00	0	0
IVC172 On 18/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC172 SPOT										0.00	0	0
Total For IVC172										0.00	0	0
IVC174 On 19/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total IVC174 SPOT										0.00	0	0
Total For IVC174										0.00	0	0
IVC176 On 05/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	12,500,000,000
Total IVC176 SPOT										0.00	0	12,500,000,000
Total For IVC176										0.00	0	12,500,000,000
IVC68UOn 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80UOn 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC80U SPOT										0.00	0	0
Total For IVC80U										0.00	0	0
IVC84UOn 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC84U SPOT										0.00	0	0
Total For IVC84U										0.00	0	0
IVC85UOn 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC85U SPOT										0.00	0	0
Total For IVC85U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC91UOn 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC91U SPOT										0.00	0	0
Total For IVC91U										0.00	0	0
IVC95UOn 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC95U SPOT										0.00	0	0
Total For IVC95U										0.00	0	0
IVC96UOn 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC96U SPOT										0.00	0	0
Total For IVC96U										0.00	0	0
IVC99UOn 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC99U SPOT										0.00	0	0
Total For IVC99U										0.00	0	0
IVF80UOn 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
IVF85UOn 01/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF85U SPOT										0.00	0	0
Total For IVF85U										0.00	0	0
IVF86UOn 18/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVF86U SPOT										0.00	0	0
Total For IVF86U										0.00	0	0
IVZ001 On 18/06/2020 Spot Bond			4.60000	4.60000	4.60000	4.60000				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			4.65000	4.65000	4.65000	4.65000				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			4.70000	4.70000	4.70000	4.70000				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			4.65000	4.65000	4.65000	4.65000				0.00	0	0
Total IVZ004 SPOT										0.00	0	0
Total For IVZ004										0.00	0	0
IVZ005 On 30/07/2020 Spot Bond			4.70000	4.70000	4.70000	4.70000				0.00	0	0
Total IVZ005 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 IVZ005										0.00	0	0
IVZ006 On 13/08/2020 Spot Bond			4.70000	4.70000	4.70000	4.70000				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			4.70000	4.70000	4.70000	4.70000				0.00	0	0
Total IVZ007 SPOT										0.00	0	0
Total For IVZ007										0.00	0	0
IVZ008 On 27/08/2020 Spot Bond			4.70000	4.70000	4.70000	4.70000				0.00	0	0
Total IVZ008 SPOT										0.00	0	0
Total For IVZ008										0.00	0	0
IVZ009 On 03/09/2020 Spot Bond			4.90000	4.90000	4.90000	4.90000				0.00	0	0
Total IVZ009 SPOT										0.00	0	0
Total For IVZ009										0.00	0	0
JAS03L On 31/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JAS03U SPOT										0.00	0	0
Total For JAS03U										0.00	0	0
JIBAR On 15/03/2060 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total JIBAR SPOT										0.00	0	0
Total For JIBAR										0.00	0	0
JPM002 On 05/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				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			9.52500	102.12321	9.52500	102.09724				0.00	0	525,900,000
Total KAP007 SPOT										0.00	0	525,900,000
Total For KAP007										0.00	0	525,900,000
KAP010 On 15/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	759,878,100
Total KAP012 SPOT										0.00	0	759,878,100
Total For KAP012										0.00	0	759,878,100
KAP013 On 24/05/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP013 SPOT										0.00	0	0
Total For KAP013										0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	341,945,200
Total KSB009 SPOT										0.00	0	341,945,200
Total For KSB009										0.00	0	341,945,200
KW01 On 31/10/2027 Spot Bond			8.55500	128.15492	8.55500	128.12574				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	0.00000				0.00	0	0
Total LBK15 SPOT										0.00	0	0
Total For LBK15										0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	0.00000				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			7.00500	105.90723	7.00500	105.88732				0.00	0	0
Total LBK20 SPOT										0.00	0	0
Total For LBK20										0.00	0	0
LBK22 On 04/09/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK22 SPOT										0.00	0	0
Total For LBK22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LBK23 On 05/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK23 SPOT										0.00	0	0
Total For LBK23										0.00	0	0
LBK24 On 10/10/2024 Spot Bond			8.52500	107.97585	8.52500	107.95123				0.00	0	808,716,700
Total LBK24 SPOT										0.00	0	808,716,700
Total For LBK24										0.00	0	808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				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			11.63500	95.28323	11.63500	95.25395				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			11.02500	96.81435	11.02500	96.78596				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total LBK33 SPOT										0.00	0	0
Total For LBK33										0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total LBK36 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 LBK36										0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	500,000,000
Total LBK38 SPOT										0.00	0	500,000,000
Total For LBK38										0.00	0	500,000,000
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			5.67500	103.53614	5.67500	103.52021				0.00	0	92,400,000
Total LGL04 SPOT										0.00	0	92,400,000
Total For LGL04										0.00	0	92,400,000
LGL05 On 12/12/2021 Spot Bond					0.00000	0.00000				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			6.57500	109.52240	6.57500	109.50304				0.00	0	2,827,800,000
Total LGL06 SPOT										0.00	0	2,827,800,000
Total For LGL06										0.00	0	2,827,800,000
LGL07 On 04/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	500,000,000
Total LGL09 SPOT										0.00	0	500,000,000
Total For LGL09										0.00	0	500,000,000
LGL10 On 08/10/2025 Spot Bond					0.00000	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LHC15U SPOT										0.00	0	0
Total For LHC15U										0.00	0	0
LHC16L On 03/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC16U SPOT										0.00	0	0
Total For LHC16U										0.00	0	0
LHC17L 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
LHC18L On 17/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total LHC18U SPOT										0.00	0	0
Total For LHC18U										0.00	0	0
LHC19L On 08/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			750,000,000,000,000.00	27,500,000,000	27,500,000,000	
Total LHC19U SPOT									50,000,000,000,000.00	27,500,000,000	27,500,000,000	
Total For LHC19U									50,000,000,000,000.00	27,500,000,000	27,500,000,000	
LHL26 On 13/11/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total LOM04 SPOT										0.00	0	0
Total For LOM04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
LRFA3 On 20/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ18 On 15/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total MAQ187 SPOT										0.00	0	0
Total For MAQ187										0.00	0	0
MBC29 On 02/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MBC29U SPOT										0.00	0	0
Total For MBC29U										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	20,000,000,000
Total MBF065 SPOT										0.00	0	20,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For MBF065										0.00	0	20,000,000,000
MBP03:On 02/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP049 SPOT										0.00	0	0
Total For MBP049										0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			6.57500	104.88067	6.57500	104.86224				0.00	0	403,478,800
Total MMIG02 SPOT										0.00	0	403,478,800
Total For MMIG02										0.00	0	403,478,800
MMIG0 On 12/08/2025 Spot Bond			10.02500	10.02500	10.02500	10.02500				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			6.62500	111.97224	6.62500	111.95218				0.00	0	1,824,140,500
Total MMIG05 SPOT										0.00	0	1,824,140,500
Total For MMIG05										0.00	0	1,824,140,500
MMIG0 On 19/10/2028 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total MMIG07 SPOT										0.00	0	0
Total For MMIG07										0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	0.00000				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			8.09500	105.94888	8.09500	105.92591				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	0.00000				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN06 On 13/07/2020 Spot Bond					0.00000	0.00000				0.00	0	258,997,000
Total MTN06 SPOT										0.00	0	258,997,000
Total For MTN06										0.00	0	258,997,000
MTN07 On 13/07/2022 Spot Bond					0.00000	0.00000				0.00	4,290,000,000	2,190,000,000
Total MTN07 SPOT										0.00	4,290,000,000	2,190,000,000
Total For MTN07										0.00	4,290,000,000	2,190,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	65,000,000	65,000,000
Total MTN09 SPOT										0.00	65,000,000	65,000,000
Total For MTN09										0.00	65,000,000	65,000,000
MTN10 On 11/10/2024 Spot Bond					0.00000	0.00000				0.00	0	5,000,000,000
Total MTN10 SPOT										0.00	0	5,000,000,000
Total For MTN10										0.00	0	5,000,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	0.00000				0.00	0	205,167,300
Total MTN11 SPOT										0.00	0	205,167,300
Total For MTN11										0.00	0	205,167,300
MTN12 On 04/06/2023 Spot Bond					0.00000	0.00000				0.00	0	379,939,100
Total MTN12 SPOT										0.00	0	379,939,100
Total For MTN12										0.00	0	379,939,100
MTN13 On 04/06/2025 Spot Bond					0.00000	0.00000				0.00	0	664,893,300
Total MTN13 SPOT										0.00	0	664,893,300
Total For MTN13										0.00	0	664,893,300
MTN14 On 10/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total MTN17 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 MTN17										0.00	0	0
MTN18 On 30/05/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total MWAR03 SPOT										0.00	0	0
Total For MWAR03										0.00	0	0
MWAR(On 22/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211 On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			6.51500	104.36582	6.51500	104.34764				0.00	0	348,855,100
Total NAM01 SPOT										0.00	0	348,855,100
Total For NAM01										0.00	0	348,855,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NAM02 On 29/06/2020 Spot Bond			5.32500	104.50781	5.32500	104.49261				0.00	0	299,748,500
Total NAM02 SPOT										0.00	0	299,748,500
Total For NAM02										0.00	0	299,748,500
NAM03 On 01/08/2023 Spot Bond			6.62500	113.17969	6.62500	113.15943				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			8.99500	110.76231	8.99500	110.73554				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	0.00000				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	0.00000				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	0.00000				0.00	0	379,939,100
Total NBG03G SPOT										0.00	0	379,939,100
Total For NBG03G										0.00	0	379,939,100
NBG04 On 25/10/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	318,651,300
Total NBG05G SPOT										0.00	0	318,651,300
Total For NBG05G										0.00	0	318,651,300
NBK11 On 28/11/2020 Spot Bond			5.74000	101.72448	5.74000	101.70890				0.00	0	1,619,191,700
Total NBK11A SPOT										0.00	0	1,619,191,700
Total For NBK11A										0.00	0	1,619,191,700
NBK12 On 19/03/2021 Spot Bond			5.92500	104.67681	5.92500	104.66020				0.00	0	89,755,600
Total NBK12A SPOT										0.00	0	89,755,600
Total For NBK12A										0.00	0	89,755,600
NBK12 On 19/03/2021 Spot Bond			9.38000	102.08901	9.38000	102.06358				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0
NBK13 On 19/03/2024 Spot Bond			6.50500	112.81681	6.50500	112.79718				0.00	0	3,612,400,000
Total NBK13A SPOT										0.00	0	3,612,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NBK13A										0.00	0	3,612,400,000
NBK14/On 25/06/2021 Spot Bond			5.24000	108.31137	5.24000	108.29606				0.00	0	92,435,000
Total NBK14A SPOT										0.00	0	92,435,000
Total For NBK14A										0.00	0	92,435,000
NBK15/On 11/02/2022 Spot Bond			5.49000	108.08349	5.49000	108.06741				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			7.39500	111.02435	7.39500	111.00221				0.00	0	47,745,200
Total NBK16A SPOT										0.00	0	47,745,200
Total For NBK16A										0.00	0	47,745,200
NBK17/On 22/04/2026 Spot Bond			7.59500	112.29704	7.59500	112.27417				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
NBK19/On 01/06/2022 Spot Bond			6.02000	106.88211	6.02000	106.86480				0.00	0	377,873,300
Total NBK19A SPOT										0.00	0	377,873,300
Total For NBK19A										0.00	0	377,873,300
NBK20/On 01/06/2026 Spot Bond			7.59500	113.33621	7.59500	113.31314				0.00	0	34,379,200
Total NBK20A SPOT										0.00	0	34,379,200
Total For NBK20A										0.00	0	34,379,200
NBK20fOn 25/06/2021 Spot Bond					0.00000	0.00000				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			8.52500	115.15453	8.52500	115.12812				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			6.00500	109.69491	6.00500	109.67727				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			8.28500	110.96949	8.28500	110.94501				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			8.26500	115.26319	8.26500	115.23782				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
NBK24fOn 11/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			6.32500	6.32500	6.32500	6.32500				0.00	0	10,000,000,000
Total NBK25A SPOT										0.00	0	10,000,000,000
Total For NBK25A										0.00	0	10,000,000,000
NBK25tOn 12/02/2025 Spot Bond					0.00000	0.00000				0.00	0	864,579,800
Total NBK25B SPOT										0.00	0	864,579,800
Total For NBK25B										0.00	0	864,579,800
NBK26/On 10/05/2023 Spot Bond			100.00000	19.83100	100.00000	19.78735			92,000,000,000,000.00		920,000,000	460,000,000
Total NBK26A SPOT									12,000,000,000,000.00		920,000,000	460,000,000
Total For NBK26A									12,000,000,000,000.00		920,000,000	460,000,000
NBK26tOn 22/04/2026 Spot Bond					0.00000	0.00000				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			8.57500	112.67835	8.57500	112.65265				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			5.96500	114.97938	5.96500	114.96082			5,845,700,000,000.00		980,000,000	533,792,400
Total NBK28A SPOT									5,845,700,000,000.00		980,000,000	533,792,400
Total For NBK28A									5,845,700,000,000.00		980,000,000	533,792,400
NBK28tOn 19/11/2020 Spot Bond					0.00000	0.00000				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			8.39500	113.69794	8.39500	113.67226				0.00	0	67,121,200
Total NBK29A SPOT										0.00	0	67,121,200
Total For NBK29A										0.00	0	67,121,200
NBK30/On 20/02/2024 Spot Bond			6.04500	114.52680	6.04500	114.50806				0.00	0	18,000,000,000
Total NBK30A SPOT										0.00	0	18,000,000,000
Total For NBK30A										0.00	0	18,000,000,000
NBK30tOn 18/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31/On 09/11/2023 Spot Bond			6.27500	110.30662	6.27500	110.28810				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK31f On 17/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34f On 10/05/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35f On 10/05/2023 Spot Bond					0.00000	0.00000				0.00	110,000,000	279,832,900
Total NBK35B SPOT										0.00	110,000,000	279,832,900
Total For NBK35B										0.00	110,000,000	279,832,900
NBK36f On 10/05/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38f On 02/08/2021 Spot Bond					0.00000	0.00000				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			9.79000	9.79000	9.79000	9.79000				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40f On 31/07/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK42f On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	0	189,969,600
Total NBK42B SPOT										0.00	0	189,969,600
Total For NBK42B										0.00	0	189,969,600
NBK43f On 20/02/2024 Spot Bond					0.00000	0.00000				0.00	100,000,000	289,969,600
Total NBK43B SPOT										0.00	100,000,000	289,969,600
Total For NBK43B										0.00	100,000,000	289,969,600
NBK44f On 15/02/2021 Spot Bond					0.00000	0.00000				0.00	0	3,944,600
Total NBK44B SPOT										0.00	0	3,944,600
Total For NBK44B										0.00	0	3,944,600
NBK45f On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	379,939,100
Total NBK45B SPOT										0.00	0	379,939,100
Total For NBK45B										0.00	0	379,939,100
NBK46f On 15/08/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK46B 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 NBK46B										0.00	0	0
NBK47f On 15/02/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48f On 09/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49f On 09/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50f On 09/11/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51f On 21/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52f On 21/02/2024 Spot Bond					0.00000	0.00000				0.00	0	379,939,100
Total NBK52B SPOT										0.00	0	379,939,100
Total For NBK52B										0.00	0	379,939,100
NBK53f On 21/02/2026 Spot Bond					0.00000	0.00000				0.00	0	379,939,100
Total NBK53B SPOT										0.00	0	379,939,100
Total For NBK53B										0.00	0	379,939,100
NBK54f On 21/02/2029 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5f On 01/08/2024 Spot Bond					0.00000	0.00000				0.00	0	569,908,700
Total NBKB56 SPOT										0.00	0	569,908,700
Total For NBKB56										0.00	0	569,908,700
NBKB5 On 01/08/2026 Spot Bond					0.00000	0.00000				0.00	0	759,878,100
Total NBKB57 SPOT										0.00	0	759,878,100
Total For NBKB57										0.00	0	759,878,100
NBKB5f On 01/08/2029 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NBKB5:On 24/02/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NBKB59 SPOT										0.00	0	0
Total For NBKB59										0.00	0	0
NBKB6:On 24/02/2025 Spot Bond					0.00000	0.00000				0.00	0	401,891,100
Total NBKB60 SPOT										0.00	0	401,891,100
Total For NBKB60										0.00	0	401,891,100
NBKB6 On 24/02/2027 Spot Bond					0.00000	0.00000				0.00	0	2,990,544,900
Total NBKB61 SPOT										0.00	0	2,990,544,900
Total For NBKB61										0.00	0	2,990,544,900
NCLN8:On 20/03/2024 Spot Bond					0.00000	0.00000				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			8.96000	107.69404	8.96000	107.66839				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	0.00000				0.00	0	371,713,400
Total NCLN84 SPOT										0.00	0	371,713,400
Total For NCLN84										0.00	0	371,713,400
NCLN8:On 20/03/2024 Spot Bond			8.99500	107.00846	8.99500	106.98288				0.00	0	151,975,500
Total NCLN85 SPOT										0.00	0	151,975,500
Total For NCLN85										0.00	0	151,975,500
NCLN8 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9:On 20/09/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total NCLN91 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 NCLN91										0.00	0	0
NCLN9-On 20/09/2020 Spot Bond					0.00000	0.00000				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	0.00000				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NED10U SPOT										0.00	0	0
Total For NED10U										0.00	0	0
NED111 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
NED121 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	0.00000				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			5.52500	105.31024	5.52500	105.29435				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	0.00000				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT11 On 26/11/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NGL05 On 26/07/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	0.00000				0.00	0	4,749,238,600
Total NGL07 SPOT										0.00	0	4,749,238,600
Total For NGL07										0.00	0	4,749,238,600
NGLT1/On 01/07/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1fOn 20/10/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	500,000,000	250,000,000
Total NGT104 SPOT										0.00	500,000,000	250,000,000
Total For NGT104										0.00	500,000,000	250,000,000
NGT10:On 22/05/2025 Spot Bond					0.00000	0.00000				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	106.11600	10.00000	106.08800				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	101.03481	13.50000	100.99895				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total NHM007 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 NHM007										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	0.00000				0.00	4,770,233,300	5,000,000,000
Total NHM009 SPOT										0.00	4,770,233,300	5,000,000,000
Total For NHM009										0.00	4,770,233,300	5,000,000,000
NHM01 On 24/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NHM013 SPOT										0.00	0	0
Total For NHM013										0.00	0	0
NHM01 On 20/11/2021 Spot Bond					0.00000	0.00000				0.00	5,100,000,000	30,000,000,000
Total NHM014 SPOT										0.00	5,100,000,000	30,000,000,000
Total For NHM014										0.00	5,100,000,000	30,000,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	13,000,000,000	13,000,000,000
Total NHM016 SPOT										0.00	13,000,000,000	13,000,000,000
Total For NHM016										0.00	13,000,000,000	13,000,000,000
NHM01 On 26/02/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM017 SPOT										0.00	0	0
Total For NHM017										0.00	0	0
NHM01 On 25/05/2023 Spot Bond					0.00000	0.00000				0.00	2,900,000,000	35,000,000,000
Total NHM018 SPOT										0.00	2,900,000,000	35,000,000,000
Total For NHM018										0.00	2,900,000,000	35,000,000,000
NHM01 On 25/05/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total NHM019 SPOT										0.00	0	0
Total For NHM019										0.00	0	0
NI202 On 07/12/2033 Spot Bond			5.46500	5.46500	5.46500	5.46500				0.00	0	0
Total NI202 SPOT										0.00	0	0
Total For NI202										0.00	0	0
NI210 On 31/03/2028 Spot Bond			4.72000	4.72000	4.72000	4.72000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.47500	4.47500	4.47500	4.47500				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			5.00000	5.00000	5.00000	5.00000				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			5.45000	5.45000	5.45000	5.45000				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			4.58000	4.58000	4.58000	4.58000				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			4.97000	4.97000	4.97000	4.97000				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			4.86000	4.86000	4.86000	4.86000				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			5.57000	167.15781	5.57000	167.11340				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			5.41500	96.75718	5.41500	96.73181				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			5.07000	104.03914	5.07000	104.02477				0.00	0	230,120,700
Total NMP20N SPOT										0.00	0	230,120,700
Total For NMP20N										0.00	0	230,120,700

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN010 On 01/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN028U On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN028U SPOT										0.00	0	0

Contract 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 NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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					0.00000	0.00000				0.00	0	0
Total NN046 SPOT										0.00	0	0
Total For NN046										0.00	0	0
NN048 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN048 SPOT										0.00	0	0
Total For NN048										0.00	0	0
NN049 On 03/03/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN049 SPOT										0.00	0	0
Total For NN049										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	0.00000				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										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	0.00000				0.00	0	18,842,335,776
Total NNF010 SPOT										0.00	0	18,842,335,776
Total For NNF010										0.00	0	18,842,335,776
NNF02 On 01/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NQ1A1(On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2(On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1A2:On 22/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1:On 22/05/2052 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1:On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1:On 22/05/2052 Spot Bond					0.00000	0.00000				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D:On 22/05/2052 Spot Bond					0.00000	0.00000				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			6.67500	113.47090	6.67500	113.45066				0.00	0	1,727,290,300
Total NRA022 SPOT										0.00	0	1,727,290,300
Total For NRA022										0.00	0	1,727,290,300
NRA02:On 31/05/2023 Spot Bond			4.00000	187.74009	4.00000	187.69806				0.00	0	315,093,400
Total NRA023 SPOT										0.00	0	315,093,400

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NRA023										0.00	0	315,093,400
NRA023 On 30/11/2028 Spot Bond			9.16500	118.23462	9.16500	118.20567				3,520,340,655,000.00	384,107,000	835,101,800
Total NRA028 SPOT										3,520,340,655,000.00	384,107,000	835,101,800
Total For NRA028										3,520,340,655,000.00	384,107,000	835,101,800
NRA028 On 30/11/2028 Spot Bond			100.00000	12.61551	100.00000	12.58758				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN97U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	56,990,800
Total NTC20 SPOT										0.00	0	56,990,800
Total For NTC20										0.00	0	56,990,800
NTC21 On 24/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			6.32500	108.91513	6.32500	108.89671				0.00	0	1,921,338,200
Total OML06 SPOT										0.00	0	1,921,338,200
Total For OML06										0.00	0	1,921,338,200
OML07 On 19/03/2025 Spot Bond			9.46500	108.05870	9.46500	108.03155				0.00	0	1,630,000,000
Total OML07 SPOT										0.00	0	1,630,000,000
Total For OML07										0.00	0	1,630,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	0.00000				0.00	0	368,788,600
Total OML08 SPOT										0.00	0	368,788,600
Total For OML08										0.00	0	368,788,600
OML09 On 14/09/2022 Spot Bond			6.62500	111.42557	6.62500	111.40583				0.00	0	1,547,359,400
Total OML09 SPOT										0.00	0	1,547,359,400
Total For OML09										0.00	0	1,547,359,400
OML10 On 14/09/2025 Spot Bond			9.01500	112.29662	9.01500	112.26971				0.00	0	1,032,428,000
Total OML10 SPOT										0.00	0	1,032,428,000
Total For OML10										0.00	0	1,032,428,000
OML11 On 11/06/2024 Spot Bond					0.00000	0.00000				0.00	0	2,549,391,200
Total OML11 SPOT										0.00	0	2,549,391,200
Total For OML11										0.00	0	2,549,391,200
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0
Total For PBAJ1U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PBAV1On 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
PBBJ1On 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
PBDJ1On 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
PBGJ1On 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
PBJC1On 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
PBJJ1On 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
PBKJ1On 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
PBKS1On 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
PBKX1On 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
PBLS1On 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
PBLT1On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0

Contract 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 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	0.00000				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	0.00000				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	106.11600	10.00000	106.08800				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total PMM55 SPOT										0.00	0	0
Total For PMM55										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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			7.47000	120.36450	7.32000	121.18149			141,650,110,600,000.00	3,901,157,980,000	3,812,681,797,400	
Total R186 SPOT									11,650,110,600,000.00	901,157,980,000	812,681,797,400	
Total For R186									11,650,110,600,000.00	901,157,980,000	812,681,797,400	
R197 On 07/12/2023 Spot Bond			2.79500	305.25476	2.79500	305.19631			1,748,777,836,000.00	625,680,800	118,018,735,000	
Total R197 SPOT									1,748,777,836,000.00	625,680,800	118,018,735,000	
Total For R197									1,748,777,836,000.00	625,680,800	118,018,735,000	
R202 On 07/12/2033 Spot Bond			4.46000	213.14716	4.46000	213.09681			23,240,750,476,000.00	5,210,930,600	170,921,238,400	
Total R202 SPOT									23,240,750,476,000.00	5,210,930,600	170,921,238,400	
Total For R202									23,240,750,476,000.00	5,210,930,600	170,921,238,400	
R2023 On 28/02/2023 Spot Bond			5.09500	108.81383	5.06500	108.87764			292,977,367,830,500.00	253,773,771,900	1,093,104,682,300	
Total R2023 SPOT									292,977,367,830,500.00	253,773,771,900	1,093,104,682,300	
Total For R2023									292,977,367,830,500.00	253,773,771,900	1,093,104,682,300	
R2030 On 31/01/2030 Spot Bond			8.63500	98.76345	8.63500	98.74052			349,086,575,445,000.00	966,889,007,000	1,693,821,904,000	
Total R2030 SPOT									349,086,575,445,000.00	966,889,007,000	1,693,821,904,000	
Total For R2030									349,086,575,445,000.00	966,889,007,000	1,693,821,904,000	
R2032 On 31/03/2032 Spot Bond			9.52000	92.68683	9.52000	92.66328			574,858,722,464,000.00	270,468,353,200	582,547,804,500	
Total R2032 SPOT									574,858,722,464,000.00	270,468,353,200	582,547,804,500	
Total For R2032									574,858,722,464,000.00	270,468,353,200	582,547,804,500	
R2035 On 28/02/2035 Spot Bond			10.18500	92.56101	10.18500	92.53616			792,412,994,023,500.00	372,352,773,100	1,267,123,625,900	
Total R2035 SPOT									792,412,994,023,500.00	372,352,773,100	1,267,123,625,900	
Total For R2035									792,412,994,023,500.00	372,352,773,100	1,267,123,625,900	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037 On 31/01/2037 Spot Bond			10.48000	87.59636	10.48000	87.57179			609,100,826,496,000.00	153,540,155,200	1,345,475,261,800
Total R2037 SPOT									19,100,826,496,000.00	153,540,155,200	345,475,261,800
Total For R2037									19,100,826,496,000.00	153,540,155,200	345,475,261,800
R2040 On 31/01/2040 Spot Bond			10.66500	89.63214	10.66500	89.60656			335,833,302,877,000.00	219,018,593,800	497,732,833,100
Total R2040 SPOT									15,833,302,877,000.00	219,018,593,800	497,732,833,100
Total For R2040									15,833,302,877,000.00	219,018,593,800	497,732,833,100
R2044 On 31/01/2044 Spot Bond			10.74000	86.15938	10.74000	86.13462			812,699,403,270,000.00	75,670,335,500	1,121,513,126,700
Total R2044 SPOT									12,699,403,270,000.00	75,670,335,500	121,513,126,700
Total For R2044									12,699,403,270,000.00	75,670,335,500	121,513,126,700
R2048 On 28/02/2048 Spot Bond			10.70000	85.19661	10.70000	85.17261			191,723,410,500,000.00	952,497,515,000	2,454,170,000,000
Total R2048 SPOT									11,723,410,500,000.00	952,497,515,000	454,170,000,000
Total For R2048									11,723,410,500,000.00	952,497,515,000	454,170,000,000
R208 On 31/03/2021 Spot Bond			3.50000	103.86338	3.50000	103.85353			846,979,267,400,000.00	241,994,076,400	588,965,640,700
Total R208 SPOT									16,979,267,400,000.00	241,994,076,400	588,965,640,700
Total For R208									16,979,267,400,000.00	241,994,076,400	588,965,640,700
R209 On 31/03/2036 Spot Bond			10.43000	69.15166	10.17000	70.66578			368,699,158,577,000.00	610,613,533,900	1,018,355,475,400
Total R209 SPOT									18,699,158,577,000.00	610,613,533,900	1,018,355,475,400
Total For R209									18,699,158,577,000.00	610,613,533,900	1,018,355,475,400
R210 On 31/03/2028 Spot Bond			4.03000	185.73069	4.01000	185.94530			132,803,447,270,000.00	32,953,709,000	45,647,575,100
Total R210 SPOT									12,803,447,270,000.00	32,953,709,000	45,647,575,100
Total For R210									12,803,447,270,000.00	32,953,709,000	45,647,575,100
R212 On 31/01/2022 Spot Bond			2.35000	167.29839	2.35000	167.26830			7,562,906,300,000.00	3,218,258,000	41,163,013,100
Total R212 SPOT									7,562,906,300,000.00	3,218,258,000	41,163,013,100
Total For R212									7,562,906,300,000.00	3,218,258,000	41,163,013,100
R213 On 28/02/2031 Spot Bond			9.41000	85.87339	9.17000	87.29305			131,785,411,615,000.00	120,274,751,500	692,487,052,600
Total R213 SPOT									11,785,411,615,000.00	120,274,751,500	692,487,052,600
Total For R213									11,785,411,615,000.00	120,274,751,500	692,487,052,600
R214 On 28/02/2041 Spot Bond			10.52000	68.14205	10.52000	68.12317			927,259,601,156,000.00	373,313,650,300	650,223,102,200
Total R214 SPOT									17,259,601,156,000.00	373,313,650,300	650,223,102,200
Total For R214									17,259,601,156,000.00	373,313,650,300	650,223,102,200
RC001 On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002 On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0

Contract 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 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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
RC022\On 21/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC022U SPOT										0.00	0	0
Total For RC022U										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF13\On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14\On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15\On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16\On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17\On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18\On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19\On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26\On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total RDFB11 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 RDFB11										0.00	0	0
RDFB1:On 27/11/2022 Spot Bond					0.00000	0.00000				0.00	0	759,878,100
Total RDFB12 SPOT										0.00	0	759,878,100
Total For RDFB12										0.00	0	759,878,100
RDFB1:On 12/03/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total RDFB15 SPOT										0.00	0	0
Total For RDFB15										0.00	0	0
RDFB1:On 11/02/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total RDFB23 SPOT										0.00	0	0
Total For RDFB23										0.00	0	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB18 On 21/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB18U SPOT										0.00	0	0
Total For REB18U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED70-On 17/04/2023 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	530,015,000
Total RES38 SPOT										0.00	0	530,015,000
Total For RES38										0.00	0	530,015,000
RES40-On 13/10/2022 Spot Bond					0.00000	0.00000				0.00	0	759,878,100
Total RES40 SPOT										0.00	0	759,878,100
Total For RES40										0.00	0	759,878,100
RES41-On 30/11/2022 Spot Bond					0.00000	0.00000				0.00	0	455,926,900
Total RES41 SPOT										0.00	0	455,926,900
Total For RES41										0.00	0	455,926,900
RES42-On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44-On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES46-On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES46U SPOT										0.00	0	0

Contract 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 RES46U										0.00	0	0
RES471 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			5.81500	104.79800	5.81500	104.78159				0.00	0	702,301,200
Total RW21 SPOT										0.00	0	702,301,200
Total For RW21										0.00	0	702,301,200
RW23 On 10/12/2023 Spot Bond			6.67500	108.72017	6.67500	108.70067				0.00	0	468,722,300
Total RW23 SPOT										0.00	0	468,722,300
Total For RW23										0.00	0	468,722,300
RW28 On 10/12/2028 Spot Bond			10.98500	95.97788	10.98500	95.94984				0.00	0	0
Total RW28 SPOT										0.00	0	0
Total For RW28										0.00	0	0
SBK12/ On 25/11/2020 Spot Bond			10.00000	106.11600	10.00000	106.08800				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	0.00000				0.00	0	758,890,600
Total SBK18 SPOT										0.00	0	758,890,600
Total For SBK18										0.00	0	758,890,600
SBK23 On 28/05/2022 Spot Bond			6.29500	109.99141	6.29500	109.97288				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	0.00000				0.00	0	56,990,800
Total SBK24 SPOT										0.00	0	56,990,800
Total For SBK24										0.00	0	56,990,800
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			6.09500	106.68668	6.09500	106.66917				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	1,139,817,300
Total SBN01 SPOT										0.00	0	1,139,817,300
Total For SBN01										0.00	0	1,139,817,300
SBS18 On 23/06/2021 Spot Bond					0.00000	0.00000				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			5.17500	109.70796	5.17500	109.69265				0.00	0	326,548,600
Total SBS19 SPOT										0.00	0	326,548,600
Total For SBS19										0.00	0	326,548,600
SBS20 On 15/05/2026 Spot Bond			7.02500	115.16547	7.02500	115.14387				0.00	0	67,939,700
Total SBS20 SPOT										0.00	0	67,939,700
Total For SBS20										0.00	0	67,939,700
SBS21 On 15/05/2026 Spot Bond					0.00000	0.00000				0.00	0	2,279,634,500
Total SBS21 SPOT										0.00	0	2,279,634,500
Total For SBS21										0.00	0	2,279,634,500
SBS27 On 20/02/2024 Spot Bond			5.95500	116.73790	5.95500	116.71908			1,846,050,000,000.00		310,000,000	687,841,100
Total SBS27 SPOT									1,846,050,000,000.00		310,000,000	687,841,100
Total For SBS27									1,846,050,000,000.00		310,000,000	687,841,100
SBS3 On 25/05/2026 Spot Bond			7.16000	105.32301	7.16000	105.30288				0.00	0	269,958,200
Total SBS3 SPOT										0.00	0	269,958,200
Total For SBS3										0.00	0	269,958,200
SBS31 On 12/06/2027 Spot Bond			7.54000	111.99389	7.54000	111.97125				0.00	0	814,790,300
Total SBS31 SPOT										0.00	0	814,790,300
Total For SBS31										0.00	0	814,790,300
SBS34 On 19/09/2024 Spot Bond			6.15500	116.89009	6.15500	116.87084				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			6.37500	114.05523	6.37500	114.03557				0.00	0	0
Total SBS38 SPOT										0.00	0	0
Total For SBS38										0.00	0	0
SBS39 On 29/01/2030 Spot Bond			8.68500	110.12687	8.68500	110.10116				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS4 On 16/11/2021 Spot Bond			4.98500	105.51537	4.98500	105.50126				0.00	0	1,472,573,700
Total SBS4 SPOT										0.00	0	1,472,573,700
Total For SBS4										0.00	0	1,472,573,700
SBS40 On 12/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS40 SPOT										0.00	0	0
Total For SBS40										0.00	0	0
SBS41 On 12/11/2022 Spot Bond			5.41500	111.00747	5.41500	110.99136				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			6.71000	118.44348	6.71000	118.42224				0.00	0	118,485,200
Total SBS42 SPOT										0.00	0	118,485,200
Total For SBS42										0.00	0	118,485,200
SBS43 On 12/11/2027 Spot Bond			7.63500	118.63256	7.63500	118.60841				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	0.00000				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			5.47500	116.12148	5.47500	116.10425				0.00	0	9,500,000,000
Total SBS46 SPOT										0.00	0	9,500,000,000
Total For SBS46										0.00	0	9,500,000,000
SBS47 On 15/02/2023 Spot Bond					0.00000	0.00000				0.00	0	2,659,573,700
Total SBS47 SPOT										0.00	0	2,659,573,700
Total For SBS47										0.00	0	2,659,573,700
SBS49 On 31/01/2022 Spot Bond					0.00000	0.00000				0.00	0	417,933,000
Total SBS49 SPOT										0.00	0	417,933,000
Total For SBS49										0.00	0	417,933,000
SBS50 On 31/01/2022 Spot Bond			5.06500	110.21739	5.06500	110.20224				0.00	0	0
Total SBS50 SPOT										0.00	0	0
Total For SBS50										0.00	0	0
SBS51 On 31/01/2024 Spot Bond			5.85500	5.85500	5.85500	5.85500				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	0.00000				0.00	0	0
Total SBS52 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 SBS52										0.00	0	0
SBS53 On 03/05/2027 Spot Bond					0.00000	0.00000				0.00	0	4,864,038,400
Total SBS53 SPOT										0.00	0	4,864,038,400
Total For SBS53										0.00	0	4,864,038,400
SBS54 On 12/06/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBS54 SPOT										0.00	0	0
Total For SBS54										0.00	0	0
SBS55 On 12/06/2022 Spot Bond					0.00000	0.00000				0.00	1,540,000,000	3,182,613,200
Total SBS55 SPOT										0.00	1,540,000,000	3,182,613,200
Total For SBS55										0.00	1,540,000,000	3,182,613,200
SBS56 On 12/06/2022 Spot Bond			5.25000	106.90847	5.25000	106.89333				0.00	0	818,694,100
Total SBS56 SPOT										0.00	0	818,694,100
Total For SBS56										0.00	0	818,694,100
SBS57 On 12/06/2024 Spot Bond					0.00000	0.00000				0.00	0	1,709,726,000
Total SBS57 SPOT										0.00	0	1,709,726,000
Total For SBS57										0.00	0	1,709,726,000
SBS58 On 12/06/2027 Spot Bond					0.00000	0.00000				0.00	0	3,980,060,100
Total SBS58 SPOT										0.00	0	3,980,060,100
Total For SBS58										0.00	0	3,980,060,100
SBS59 On 09/10/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	2,052,475,500
Total SBS62 SPOT										0.00	0	2,052,475,500
Total For SBS62										0.00	0	2,052,475,500
SBS63 On 31/01/2026 Spot Bond					0.00000	0.00000				0.00	0	1,291,792,900
Total SBS63 SPOT										0.00	0	1,291,792,900
Total For SBS63										0.00	0	1,291,792,900
SBS64 On 31/01/2029 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	1,300,786,700
Total SBS67 SPOT										0.00	0	1,300,786,700
Total For SBS67										0.00	0	1,300,786,700
SBS68 On 21/11/2024 Spot Bond					0.00000	0.00000				0.00	0	9,200,430,500
Total SBS68 SPOT										0.00	0	9,200,430,500
Total For SBS68										0.00	0	9,200,430,500
SBS69 On 02/12/2034 Spot Bond					0.00000	0.00000				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			3.93000	294.43317	3.93000	294.36782				0.00	0	663,525,600
Total SBSI11 SPOT										0.00	0	663,525,600
Total For SBSI11										0.00	0	663,525,600
SBSI14 On 07/12/2033 Spot Bond			5.59500	5.59500	5.59500	5.59500				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	0.00000				0.00	0	350,000,000
Total SBT101 SPOT										0.00	0	350,000,000
Total For SBT101										0.00	0	350,000,000
SBT102 On 30/09/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SBT102 SPOT										0.00	0	0
Total For SBT102										0.00	0	0
SBT103 On 31/03/2024 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	1,899,695,500
Total SBT201 SPOT										0.00	0	1,899,695,500
Total For SBT201										0.00	0	1,899,695,500
SBT202 On 03/12/2023 Spot Bond					0.00000	0.00000				0.00	0	3,206,685,900
Total SBT202 SPOT										0.00	0	3,206,685,900
Total For SBT202										0.00	0	3,206,685,900

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT203 On 03/12/2023 Spot Bond			7.12500	110.12136	7.12500	110.10030				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	0.00000				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206 On 31/01/2025 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	106.11600	10.00000	106.08800				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	0.00000				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	0.00000				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	0.00000				0.00	0	1,879,501,000
Total SLRA3 SPOT										0.00	0	1,879,501,000
Total For SLRA3										0.00	0	1,879,501,000
SLRA4 On 15/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SLRA4 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 SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SNT02 SPOT										0.00	0	0
Total For SNT02										0.00	0	0
SNT03 On 12/04/2023 Spot Bond			6.95500	114.08845	6.95500	114.06714				0.00	0	4,400,000,000
Total SNT03 SPOT										0.00	0	4,400,000,000
Total For SNT03										0.00	0	4,400,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	1,329,786,800
Total SPDA12 SPOT										0.00	0	1,329,786,800
Total For SPDA12										0.00	0	1,329,786,800
SPDA1 On 21/08/2024 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG00 On 15/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPG00!On 15/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPGC0 On 15/10/2020 Spot Bond					0.00000	0.00000				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
SS056L On 13/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS056U SPOT										0.00	0	0
Total For SS056U										0.00	0	0
SS057L On 22/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS057U 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 SS057U										0.00	0	0
SSA07 On 15/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSA07 SPOT										0.00	0	0
Total For SSA07										0.00	0	0
SSN004 On 31/03/2021 Spot Bond			5.69000	102.12187	5.69000	102.10622				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN005 On 31/03/2021 Spot Bond			5.69000	102.12187	5.69000	102.10622				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN011 On 31/01/2025 Spot Bond			5.13500	5.13500	5.13500	5.13500				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN017 On 21/12/2026 Spot Bond			8.71500	113.67590	8.71500	113.64940				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN021 On 28/02/2031 Spot Bond			10.98500	77.17489	10.98500	77.15258				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN029 On 07/12/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN035 On 17/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN037 On 01/06/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN038 On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	9.55000				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN040 On 13/10/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN044 On 13/10/2023 Spot Bond			6.42500	111.52656	6.42500	111.50728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04:On 31/01/2038 Spot Bond			5.25000	98.89253	5.25000	98.86703				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	0.00000				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	0.00000				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	0.00000				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			3.83000	3.83000	3.83000	3.83000				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	0.00000				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	0.00000				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05:On 26/10/2022 Spot Bond					0.00000	0.00000				0.00	0	1,100,000,000
Total SSN054 SPOT										0.00	0	1,100,000,000
Total For SSN054										0.00	0	1,100,000,000
SSN05:On 03/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05:On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN06(On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN060 SPOT										0.00	0	0
Total For SSN060										0.00	0	0
SSN06(On 31/03/2028 Spot Bond			5.23000	5.23000	5.23000	5.23000				0.00	0	0
Total SSN061 SPOT										0.00	0	0
Total For SSN061										0.00	0	0
SSN06(On 31/01/2025 Spot Bond			4.52000	4.52000	4.52000	4.52000				0.00	0	0
Total SSN062 SPOT										0.00	0	0
Total For SSN062										0.00	0	0
SSN06(On 31/01/2038 Spot Bond			5.45000	5.45000	5.45000	5.45000				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06(On 31/03/2029 Spot Bond			5.00000	5.00000	5.00000	5.00000				0.00	0	0
Total SSN064 SPOT										0.00	0	0
Total For SSN064										0.00	0	0
SSN06(On 31/03/2028 Spot Bond			5.19000	5.19000	5.19000	5.19000				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06(On 14/05/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06(On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN068 SPOT										0.00	0	0
Total For SSN068										0.00	0	0
SSN06(On 28/05/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN069 SPOT										0.00	0	0
Total For SSN069										0.00	0	0
SSN07(On 28/02/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07(On 15/06/2023 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total SSN074 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 SSN074										0.00	0	0
SSN074 On 15/06/2028 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN075 On 15/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN076 On 19/06/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN077 On 13/07/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN078 On 31/07/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN079 On 16/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN080 On 27/08/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN081 On 12/09/2025 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN082 On 05/11/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN083 On 07/12/2033 Spot Bond			5.34000	5.34000	5.34000	5.34000				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN084 On 23/01/2021 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	120,000,000

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 SSN086 SPOT										0.00	0	120,000,000
Total For SSN086										0.00	0	120,000,000
SSN086 On 21/12/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total SSN099 SPOT										0.00	0	0
Total For SSN099										0.00	0	0
SSN099 On 31/01/2030 Spot Bond			9.30000	92.83468	9.30000	92.77527				0.00	0	0
Total SSN100 SPOT										0.00	0	0
Total For SSN100										0.00	0	0
SSN100 On 28/11/2021 Spot Bond					0.00000	0.00000				0.00	0	1,500,000,000
Total SSN101 SPOT										0.00	0	1,500,000,000
Total For SSN101										0.00	0	1,500,000,000
SZ25 On 30/09/2025 Spot Bond			8.23500	104.96008	8.23500	104.93695				0.00	0	18,008,100
Total SZ25 SPOT										0.00	0	18,008,100
Total For SZ25										0.00	0	18,008,100
T13A11 On 21/08/2020 Spot Bond					0.00000	0.00000				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			5.57000	104.07153	5.57000	104.05582				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
T13A15On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16On 21/08/2020 Spot Bond			5.67000	103.99188	5.67000	103.97592				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	0.00000				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20On 21/08/2020 Spot Bond			5.62000	103.72015	5.62000	103.70437				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	0.00000				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	0.00000				0.00	0	949,847,700
Total T14A11 SPOT										0.00	0	949,847,700
Total For T14A11										0.00	0	949,847,700
T14A12On 21/11/2021 Spot Bond			8.55000	101.28803	8.55000	101.26499				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€On 06/07/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TFS142 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 TFS142										0.00	0	0
TFS145 On 20/03/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				0.00	0	137,025,900
Total TFS148 SPOT										0.00	0	137,025,900
Total For TFS148										0.00	0	137,025,900
TFS149 On 31/10/2021 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	600,000,000
Total TFS158 SPOT										0.00	0	600,000,000
Total For TFS158										0.00	0	600,000,000
TFS159 On 20/03/2024 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS161On 27/05/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4On 21/08/2020 Spot Bond			5.99000	103.43779	5.99000	103.42101				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	0.00000				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8On 21/08/2020 Spot Bond			4.80500	103.83085	4.80500	103.81732				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	0.00000				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	0.00000				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13B3 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B4 On 21/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C1 On 21/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D1 On 21/08/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TH13D4 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 TH13D4										0.00	0	0
TH13D4 On 21/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A3 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	379,939,100
Total TH14A3 SPOT										0.00	0	379,939,100
Total For TH14A3										0.00	0	379,939,100
TH14A4 On 21/11/2021 Spot Bond			5.42000	106.96362	5.42000	106.94807				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A7 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A8 On 21/11/2021 Spot Bond			5.58000	105.66913	5.58000	105.65332				0.00	0	0
Total TH14A8 SPOT										0.00	0	0
Total For TH14A8										0.00	0	0
TH14B1 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B2 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	75,987,800
Total TH14B2 SPOT										0.00	0	75,987,800
Total For TH14B2										0.00	0	75,987,800
TH14B3 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C1 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C2 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C3 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D1 On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D:On 21/11/2021 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A:On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	455,926,900
Total TH15A1 SPOT										0.00	0	455,926,900
Total For TH15A1										0.00	0	455,926,900
TH15A:On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	1,519,756,300
Total TH15A2 SPOT										0.00	0	1,519,756,300
Total For TH15A2										0.00	0	1,519,756,300
TH15A:On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	9.82000				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A:On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A:On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A:On 21/11/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A:On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	1,633,738,100
Total TH15A8 SPOT										0.00	0	1,633,738,100
Total For TH15A8										0.00	0	1,633,738,100
TH15B:On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B:On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15B On 21/11/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C On 21/11/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	102.54453	8.49000	102.52111				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	0.00000				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	0.00000				0.00	0	0
Total TH16C1 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 TH16C1										0.00	0	0
TH16D On 21/08/2024 Spot Bond					0.00000	0.00000				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	106.11600	10.00000	106.08800				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	0.00000				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	0.00000				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			6.19500	108.22300	6.19500	108.20505				0.00	0	379,939,100
Total TL24 SPOT										0.00	0	379,939,100
Total For TL24										0.00	0	379,939,100
TL25 On 04/09/2024 Spot Bond			7.45500	110.08644	7.45500	110.06454				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	0.00000				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	0.00000				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			8.44000	104.47277	8.44000	104.44917				0.00	0	0
Total TL28 SPOT										0.00	0	0
Total For TL28										0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TL30 SPOT										0.00	0	0
Total For TL30										0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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			4.12500	104.08546	4.12500	104.07382				0.00	0	10,888,119,000
Total TN20 SPOT										0.00	0	10,888,119,000
Total For TN20										0.00	0	10,888,119,000
TN20/R On 17/09/2020 Spot Bond			100.00000	82.79365	100.00000	82.61559				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	52.88677	100.00000	52.77035				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			7.18500	111.76181	7.18500	111.74037			1,437,000,000,000.00		200,000,000	20,187,604,200
Total TN23 SPOT									1,437,000,000,000.00		200,000,000	20,187,604,200
Total For TN23									1,437,000,000,000.00		200,000,000	20,187,604,200
TN23/R On 06/11/2023 Spot Bond			100.00000	17.30519	100.00000	17.26709				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			8.83500	105.62097	8.83500	105.59589			797,491,275,000.00		90,265,000	39,491,761,300
Total TN25 SPOT									797,491,275,000.00		90,265,000	39,491,761,300
Total For TN25									797,491,275,000.00		90,265,000	39,491,761,300
TN25/R On 19/08/2025 Spot Bond			100.00000	13.53514	100.00000	13.50502				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			9.21500	98.97300	9.21500	98.94877			652,938,040,000.00		70,856,000	5,229,583,200
Total TN27 SPOT									652,938,040,000.00		70,856,000	5,229,583,200
Total For TN27									652,938,040,000.00		70,856,000	5,229,583,200

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TN27/R On 14/11/2027 Spot Bond			100.00000	9.66640	100.00000	9.64511				0.00	0	0
Total TN27/R186 SPOT										0.00	0	0
Total For TN27/R186										0.00	0	0
TN30 On 09/10/2030 Spot Bond			10.25500	103.28820	10.25500	103.25997				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	119.10868	8.00000	119.08316				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			12.24500	90.66605	12.24500	90.63661				0.00	0	2,900,000,000
Total TN40 SPOT										0.00	0	2,900,000,000
Total For TN40										0.00	0	2,900,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	101.78961	10.75000	101.76050				0.00	0	0
Total TN40/R214 SPOT										0.00	0	0
Total For TN40/R214										0.00	0	0
TNF25U 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	106.11600	10.00000	106.08800				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			6.43500	101.65210	6.43500	101.63471				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			5.92000	101.75620	5.92000	101.73997				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			5.72000	5.72000	5.72000	5.72000				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	0.00000				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	0.00000				0.00	0	0
Total TRA2B2 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 TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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			6.13500	107.09011	6.13500	107.07252				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A:On 13/04/2024 Spot Bond					0.00000	0.00000				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			6.42500	111.70206	6.42500	111.68914				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	0.00000				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	0.00000				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	0.00000				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	101.34637	8.62000	101.32301				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	0.00000				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	0.00000				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TRQ14\On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03\On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSG01\On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG01U SPOT										0.00	0	0
Total For TSG01U										0.00	0	0
TSG02\On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG02U SPOT										0.00	0	0
Total For TSG02U										0.00	0	0
TSG03\On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG03U SPOT										0.00	0	0
Total For TSG03U										0.00	0	0
TSG04\On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG04U SPOT										0.00	0	0
Total For TSG04U										0.00	0	0
TSG05\On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG05U SPOT										0.00	0	0
Total For TSG05U										0.00	0	0
TSG06\On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG06U SPOT										0.00	0	0
Total For TSG06U										0.00	0	0
TSG07\On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG07U SPOT										0.00	0	0
Total For TSG07U										0.00	0	0
TSG08\On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG08U SPOT										0.00	0	0
Total For TSG08U										0.00	0	0
TSP23\On 09/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP23\On 13/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP235 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 TSP235										0.00	0	0
TSP238 On 08/10/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP240 On 12/11/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total TU1B11 SPOT										0.00	0	0
Total For TU1B11										0.00	0	0
TU1D11 On 31/01/2025 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0:On 24/10/2024 Spot Bond					0.00000	0.00000				0.00	0	0
Total TUHF02 SPOT										0.00	0	0
Total For TUHF02										0.00	0	0
TWC33 On 10/07/2020 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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					0.00000	0.00000				0.00	0	0
Total TWC337 SPOT										0.00	0	0
Total For TWC337										0.00	0	0
TWC33 On 19/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC338 SPOT										0.00	0	0
Total For TWC338										0.00	0	0
TWC33 On 26/08/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC339 SPOT										0.00	0	0
Total For TWC339										0.00	0	0
TWC34 On 07/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TWC340 SPOT										0.00	0	0
Total For TWC340										0.00	0	0
TWC34 On 11/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TWC341 SPOT										0.00	0	0
Total For TWC341										0.00	0	0
UG21 On 02/03/2021 Spot Bond			6.38500	105.91035	6.38500	105.89225				0.00	0	143,210,800
Total UG21 SPOT										0.00	0	143,210,800
Total For UG21										0.00	0	143,210,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
UG26 On 09/03/2026 Spot Bond			9.36500	111.32123	9.36500	111.29354				0.00	0	215,770,100
Total UG26 SPOT										0.00	0	215,770,100
Total For UG26										0.00	0	215,770,100
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
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

Contract 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 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
Total For VCPA4U										0.00	0	0
VCPA5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA11U SPOT										0.00	0	0
Total For VJA11U										0.00	0	0
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

Contract 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 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	0.00000				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	0.00000				0.00	0	691,489,100

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VKE09 SPOT										0.00	0	691,489,100
Total For VKE09										0.00	0	691,489,100
VKE10 On 08/07/2022 Spot Bond					0.00000	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				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	0.00000				0.00	0	0
Total VKE16 SPOT										0.00	0	0
Total For VKE16										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0

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

Contract 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 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
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
Total For VR871U										0.00	0	0
VR872L On 19/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR872U SPOT										0.00	0	0
Total For VR872U										0.00	0	0
VR871 On 28/07/2020 Spot Bond					0.00000	0.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VRI871 SPOT										0.00	0	0
Total For VRI871										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	0.00000				0.00	0	379,939,100
Total WHL01 SPOT										0.00	0	379,939,100
Total For WHL01										0.00	0	379,939,100
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	0.00000				0.00	0	0
Total WHL02 SPOT										0.00	0	0
Total For WHL02										0.00	0	0
WHL02 On 27/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL02U SPOT										0.00	0	0
Total For WHL02U										0.00	0	0
WHL03 On 02/10/2023 Spot Bond					0.00000	0.00000				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
WSP5 On 28/05/2021 Spot Bond			4.94500	104.08889	4.94500	104.07507				0.00	0	401,754,800
Total WSP5 SPOT										0.00	0	401,754,800
Total For WSP5										0.00	0	401,754,800

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
WSP5/f On 28/05/2021 Spot Bond			100.00000	50.88136	100.00000	50.76936				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										79,826,086,405,380,500.00	183,845,889,000	129,177,302,217
Total for SPOT :										79,826,086,405,380,500.00	183,845,889,000	129,177,302,217
Total Futures										79 826 087 530 568 500.00	183,845,898,266	129,178,228,661
Total Options										8 731 425.00	5,000	282,874
Grand Total:										79,826,087,539,299,900.00	183,845,903,266	129,178,511,535