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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 10/01/2020

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 06/02/2020 Bond Future			10.97111	78.82618	10.99268	78.70278			0.00	0	350
ES33 On 07/05/2020 Bond Future			11.08875	76.46474	11.11111	76.33910			0.00	0	0
ES33 On 06/08/2020 Bond Future			11.20900	77.86445	11.23221	77.73641			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.33138	75.53327	11.35546	75.40285			0.00	0	0
Total ES33 Future									0.00	0	350
Total For ES33									0.00	0	350
ES42 On 06/02/2020 Bond Future			11.27409	80.05265	11.28547	79.97809			0.00	0	4,919
ES42 On 07/05/2020 Bond Future			11.38983	77.24245	11.40163	77.16652			0.00	0	0
ES42 On 06/08/2020 Bond Future			11.50640	78.65558	11.51863	78.57824			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.62385	75.86921	11.63654	75.79038			0.00	0	0
Total ES42 Future									0.00	0	4,919
Total For ES42									0.00	0	4,919
I2025 On 06/02/2020 Bond Future			135.99035	135.99035	135.93979	135.93979			0.00	0	5,063
I2025 On 07/05/2020 Bond Future			138.49428	138.49428	138.44281	138.44281			0.00	0	0
I2025 On 06/08/2020 Bond Future			139.61118	139.61118	139.55870	139.55870			0.00	0	0
I2025 On 05/11/2020 Bond Future			142.22220	142.22220	142.16868	142.16868			0.00	0	0

Contract 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	5,063
Total For I2025											0.00	0	5,063
I2029	On	06/02/2020			101.24962	101.24962	101.50954	101.50954			0.00	0	3,765
I2029	On	07/05/2020			102.01025	102.01025	102.27497	102.27497			0.00	0	0
I2029	On	06/08/2020			103.93298	103.93298	104.20263	104.20263			0.00	0	0
I2029	On	05/11/2020			104.74309	104.74309	105.01768	105.01768			0.00	0	0
Total I2029 Future											0.00	0	3,765
Total For I2029											0.00	0	3,765
I2033	On	06/02/2020			101.30912	101.30912	101.43175	101.43175			0.00	0	6,960
I2033	On	07/05/2020			101.98852	101.98852	102.11345	102.11345			0.00	0	0
I2033	On	06/08/2020			103.91082	103.91082	104.03809	104.03809			0.00	0	0
I2033	On	05/11/2020			104.64248	104.64248	104.77211	104.77211			0.00	0	0
Total I2033 Future											0.00	0	6,960
Total For I2033											0.00	0	6,960
I2038	On	06/02/2020			116.27993	116.27993	116.87051	116.87051			0.00	0	10,886
I2038	On	07/05/2020			118.42095	118.42095	119.02241	119.02241			0.00	0	0
I2038	On	06/08/2020			118.97281	118.97281	119.58571	119.58571			0.00	0	0
I2038	On	05/11/2020			121.19782	121.19782	121.82203	121.82203			0.00	0	0
Total I2038 Future											0.00	0	10,886
Total For I2038											0.00	0	10,886
I2046	On	06/02/2020			107.70073	107.70073	107.80628	107.80628			70,005,474.50	650	13,500
I2046	On	07/05/2020			107.94970	107.94970	108.05714	108.05714			0.00	0	0
I2046	On	06/08/2020			109.98438	109.98438	110.09389	110.09389			0.00	0	0
I2046	On	05/11/2020			110.25985	110.25985	110.37121	110.37121			0.00	0	0
Total I2046 Future											70,005,474.50	650	13,500
Total For I2046											70,005,474.50	650	13,500
I2050	On	06/02/2020			109.49129	109.49129	109.71658	109.71658			0.00	0	11,797
I2050	On	07/05/2020			111.50733	111.50733	111.73674	111.73674			0.00	0	0
I2050	On	06/08/2020			111.74399	111.74399	111.97774	111.97774			0.00	0	0
I2050	On	05/11/2020			113.83382	113.83382	114.07179	114.07179			0.00	0	0
Total I2050 Future											0.00	0	11,797
Total For I2050											0.00	0	11,797
R186	On	06/02/2020			8.22355	113.22398	8.24945	113.08047		5.69	185,687,327.20	1,640	101,901
R186	On	07/05/2020			8.26723	115.28080	8.29446	115.13476		5.65	16,485,154.40	143	1,793
R186	On	06/08/2020			8.30976	112.09568	8.33847	111.94680		5.94	0.00	0	0
R186	On	05/11/2020			8.34883	114.19195	8.37911	114.04033		5.95	0.00	0	0
Total R186 Future											202,172,481.60	1,783	103,694
R186	On	06/02/2020	8.56	Call			1,881.17000	1.88117	1,992,750	5.95	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
R186	On	06/02/2020	Bond Future	8.56	Put			178.60000	0.17860	146,670	5.95	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			1,926.71000	1.92671	2,039,490	5.96	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			169.87000	0.16987	139,140	5.96	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			1,835.97000	1.83597	1,946,340	5.94	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			382.80000	0.38280	420,840	5.61	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			187.70000	0.18770	154,560	5.94	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,073.12000	4.07312	4,212,550	6.45	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			14.88000	0.01488	10,800	6.45	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			1,615.53000	1.61553	1,719,310	5.88	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			239.30000	0.23930	199,570	5.88	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			1,158.31000	1.15831	1,052,840	5.61	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2,123.61000	2.12361	2,209,150	5.80	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			1,029.13000	1.02913	968,630	5.80	0.00	0	23,230
R186	On	07/05/2020	Bond Future	7.90	Call			625.25000	0.62525	662,400	5.48	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			2,764.94000	2.76494	2,656,050	5.48	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			4,066.60000	4.06660	3,939,250	5.36	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			264.36000	0.26436	283,050	5.36	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			1,526.05000	1.52605	1,447,640	5.67	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,448.53000	1.44853	1,516,160	5.67	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			3,802.66000	3.80266	3,915,670	6.23	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			462.70000	0.46270	429,670	6.23	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			961.12000	0.96112	1,012,160	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			2,117.97000	2.11797	2,022,970	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			982.64000	0.98264	1,034,500	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			2,085.20000	2.08520	1,991,020	5.57	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			940.14000	0.94014	990,380	5.56	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			2,151.30000	2.15130	2,055,500	5.56	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			2,115.89000	2.11589	2,189,600	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			1,952.69000	1.95269	1,877,520	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			2,144.06000	2.14406	2,218,370	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			1,929.16000	1.92916	1,854,590	6.01	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			2,088.25000	2.08825	2,161,360	6.00	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			1,976.78000	1.97678	1,901,010	6.00	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			2,532.79000	2.53279	2,453,370	5.89	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			2,336.90000	2.33690	2,409,100	5.89	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			5,298.44000	5.29844	5,409,860	6.43	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			1,001.33000	1.00133	961,130	6.43	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			3,233.68000	3.23368	3,321,300	6.03	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			1,839.73000	1.83973	1,775,730	6.03	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			3,173.01000	3.17301	3,259,700	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Put			1,877.57000	1.87757	1,812,640	6.02	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
R186	On	05/11/2020	Bond Future	7.84	Put			3,983.57000	3.98357	3,879,330	5.66	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,243.99000	1.24399	1,291,370	5.66	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			3,203.28000	3.20328	3,290,440	6.02	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,858.57000	1.85857	1,794,110	6.02	0.00	0	0
Total R186 Option												0.00	0	56,693
Total For R186												202,172,481.60	1,783	160,387
R197	On	06/02/2020	Bond Future			300.70805	300.70805	300.89852	300.89852			0.00	0	2,540
R197	On	07/05/2020	Bond Future			306.24488	306.24488	306.43892	306.43892			0.00	0	0
R197	On	06/08/2020	Bond Future			304.28577	304.28577	304.48332	304.48332			0.00	0	0
R197	On	05/11/2020	Bond Future			309.97632	309.97632	310.17736	310.17736			0.00	0	0
Total R197 Future												0.00	0	2,540
Total For R197												0.00	0	2,540
R202	On	06/02/2020	Bond Future			226.65402	226.65402	226.67552	226.67552			0.00	0	8,469
R202	On	07/05/2020	Bond Future			230.82746	230.82746	230.84914	230.84914			0.00	0	0
R202	On	06/08/2020	Bond Future			231.07150	231.07150	231.09375	231.09375			0.00	0	0
R202	On	05/11/2020	Bond Future			235.39297	235.39297	235.41559	235.41559			0.00	0	0
Total R202 Future												0.00	0	8,469
Total For R202												0.00	0	8,469
R2023	On	06/02/2020	Bond Future			7.13335	105.16760	7.17961	105.04167		2.11	52,583,800.00	500	43,950
R2023	On	07/05/2020	Bond Future			7.10496	103.14586	7.15574	103.01766		2.14	0.00	0	13,512
R2023	On	06/08/2020	Bond Future			7.05622	105.04548	7.11252	104.91473		2.15	0.00	0	0
R2023	On	05/11/2020	Bond Future			7.00005	103.07463	7.06294	102.94159		2.22	0.00	0	0
Total R2023 Future												52,583,800.00	500	57,462
R2023	On	06/02/2020	Bond Future	7.53	Call			976.94000	0.97694	1,091,730	2.44	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			29.38000	0.02938	18,240	2.44	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			1,002.20000	1.00220	1,117,550	2.45	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			27.75000	0.02775	17,170	2.45	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			951.78000	0.95178	1,065,970	2.42	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			31.11000	0.03111	19,370	2.42	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			842.76000	0.84276	753,660	1.99	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			204.68000	0.20468	241,780	1.98	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			877.76000	0.87776	786,660	1.98	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			212.51000	0.21251	250,600	1.98	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			860.17000	0.86017	770,060	1.98	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			220.53000	0.22053	259,630	1.99	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			897.88000	0.89788	975,670	2.17	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			510.19000	0.51019	457,230	2.17	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			867.63000	0.86763	944,120	2.16	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Put			526.14000	0.52614	471,880	2.16	0.00	0	0

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R2023	On	06/08/2020	Bond Future	7.27	Call			882.55000	0.88255	959,700	2.16	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			517.95000	0.51795	464,350	2.16	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			529.25000	0.52925	482,910	2.38	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			1,379.31000	1.37931	1,466,420	2.39	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			523.54000	0.52354	477,610	2.39	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			1,349.31000	1.34931	1,435,570	2.38	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			535.37000	0.53537	488,590	2.38	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			1,364.10000	1.36410	1,450,800	2.38	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												52,583,800.00	500	57,462
R2030	On	06/02/2020	Bond Future			9.03904	93.50301	9.04987	93.43600		8.47	155,027,990.58	1,658	79,517
R2030	On	07/05/2020	Bond Future			9.10331	95.20162	9.11456	95.13340		8.49	0.00	0	0
R2030	On	06/08/2020	Bond Future			9.16878	92.94073	9.18049	92.87122		9.12	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.22764	94.68073	9.23982	94.60989		9.13	0.00	0	0
Total R2030 Future												155,027,990.58	1,658	79,517
R2030	On	06/02/2020	Bond Future	8.40	Call			17.72000	0.01772	17,260	7.83	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.40	Put			221.69000	0.22169	199,790	9.02	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			1,642.95000	1.64295	1,677,220	8.77	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			415.97000	0.41597	383,230	8.77	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			1,039.10000	1.03910	986,870	8.47	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			730.00000	0.73000	744,780	8.47	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			4,153.49000	4.15349	4,086,020	7.83	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			615.56000	0.61556	574,750	8.65	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			1,270.66000	1.27066	1,297,670	8.66	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			592.81000	0.59281	552,810	8.66	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			1,194.20000	1.19420	1,219,580	8.64	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			638.97000	0.63897	597,340	8.64	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			2,354.37000	2.35437	2,399,480	9.02	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			1,232.13000	1.23213	1,258,330	8.65	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			2,988.93000	2.98893	2,937,060	8.31	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			1,016.04000	1.01604	1,032,700	8.32	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			2,948.47000	2.94847	2,896,910	8.32	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			972.48000	0.97248	988,520	8.31	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,029.54000	3.02954	2,977,360	8.31	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			994.21000	0.99421	1,010,560	8.31	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			2,335.62000	2.33562	2,363,610	9.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			2,755.09000	2.75509	2,713,570	9.02	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			2,277.16000	2.27716	2,304,630	9.01	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			2,816.10000	2.81610	2,774,060	9.01	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Call			2,306.29000	2.30629	2,334,020	9.01	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.10	Put			2,785.47000	2.78547	2,743,690	9.01	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			7,777.60000	7.77760	7,830,830	10.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			972.96000	0.97296	955,350	10.07	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Call			3,096.83000	3.09683	3,128,140	9.12	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			6,481.00000	6.48100	6,424,000	8.57	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			1,051.60000	1.05160	1,065,440	8.57	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			3,725.07000	3.72507	3,681,580	9.00	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,379.41000	1.37941	1,396,600	8.69	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			3,757.17000	3.75717	3,713,470	9.00	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,526.81000	2.52681	2,553,950	9.00	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			7,371.18000	7.37118	7,422,870	10.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,790.46000	1.79046	1,811,490	8.82	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			3,153.94000	3.15394	3,114,410	9.12	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			2,729.92000	2.72992	2,693,710	9.22	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,630.04000	3.63004	3,664,880	9.23	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			2,704.89000	2.70489	2,668,890	9.23	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,565.09000	3.56509	3,599,520	9.21	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,553.83000	2.55383	2,581,180	9.00	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			5,628.64000	5.62864	5,574,990	8.69	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			6,098.96000	6.09896	6,145,890	9.85	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,486.97000	1.48697	1,463,060	9.85	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.73	Put			4,817.22000	4.81722	4,767,410	8.82	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			2,754.79000	2.75479	2,718,380	9.21	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			1,094.63000	1.09463	1,075,480	10.07	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,597.67000	3.59767	3,632,300	9.22	0.00	0	0
Total R2030 Option												0.00	0	81,640
Total For R2030												155,027,990.58	1,658	161,157
R2032	On	06/02/2020	Bond Future			9.42116	94.63869	9.43206	94.56541		9.51	0.00	0	70,272
R2032	On	07/05/2020	Bond Future			9.49092	92.19829	9.50221	92.12370		9.96	0.00	0	0
R2032	On	06/08/2020	Bond Future			9.56129	93.88987	9.57300	93.81384		10.39	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.63055	91.48905	9.64269	91.41161		10.76	0.00	0	0
Total R2032 Future												0.00	0	70,272
R2032	On	06/02/2020	Bond Future	9.38	Put			1,164.31000	1.16431	1,106,790	9.35	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			844.89000	0.84489	861,380	9.37	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			1,128.10000	1.12810	1,071,310	9.37	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			876.89000	0.87689	894,130	9.38	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			1,092.66000	1.09266	1,036,620	9.38	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			813.59000	0.81359	829,350	9.35	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,247.41000	3.24741	3,191,260	9.57	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			1,102.60000	1.10260	1,120,380	9.54	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2032	On	07/05/2020	Bond Future	9.17	Put			3,333.01000	3.33301	3,276,200	9.54	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Call			1,127.92000	1.12792	1,146,030	9.56	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,290.10000	3.29010	3,233,620	9.56	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			1,153.38000	1.15338	1,171,820	9.57	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,628.22000	2.62822	2,657,820	10.36	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,299.95000	3.29995	3,253,520	10.36	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,564.76000	2.56476	2,593,830	10.35	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,367.71000	3.36771	3,320,750	10.35	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,596.38000	2.59638	2,625,720	10.36	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			3,333.69000	3.33369	3,287,000	10.36	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			5,496.99000	5.49699	5,442,370	10.32	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			2,012.48000	2.01248	2,035,300	10.32	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,626.34000	1.62634	1,645,680	10.20	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			4,207.89000	4.20789	4,160,430	10.55	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,903.04000	2.90304	2,933,020	10.55	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			9,462.01000	9.46201	9,522,740	11.77	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			3,190.29000	3.19029	3,149,910	10.77	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,968.74000	3.96874	4,006,010	10.77	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,162.05000	3.16205	3,121,880	10.77	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,899.36000	3.89936	3,936,200	10.76	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			1,000.29000	1.00029	982,240	11.77	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			6,261.10000	6.26110	6,203,000	10.20	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			3,639.91000	3.63991	3,596,220	10.67	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			3,431.18000	3.43118	3,464,930	10.67	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			9,060.41000	9.06041	9,119,800	11.77	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,218.74000	3.21874	3,178,140	10.76	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			899.30000	0.89930	882,590	11.77	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,933.98000	3.93398	3,971,040	10.77	0.00	0	0
Total R2032 Option												0.00	0	12,000
Total For R2032												0.00	0	82,272
R2035	On	06/02/2020	Bond Future			9.76387	97.07695	9.77993	96.95816		10.45	0.00	0	118,505
R2035	On	07/05/2020	Bond Future			9.83613	94.33739	9.85272	94.21651		10.98	0.00	0	0
R2035	On	06/08/2020	Bond Future			9.90880	96.06766	9.92596	95.94453		11.53	0.00	0	0
R2035	On	05/11/2020	Bond Future			9.98374	93.36576	10.00150	93.24029		11.94	0.00	0	0
Total R2035 Future												0.00	0	118,505
R2035	On	06/02/2020	Bond Future	9.60	Call			558.61000	0.55861	579,370	10.22	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			1,902.29000	1.90229	1,804,260	10.22	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			583.69000	0.58369	605,410	10.24	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			1,851.95000	1.85195	1,754,880	10.24	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			534.17000	0.53417	554,000	10.21	0.00	0	0

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	06/02/2020	Bond Future	9.59	Put			1,953.36000	1.95336	1,854,400	10.21	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Put			2,647.06000	2.64706	2,574,350	11.02	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			2,115.46000	2.11546	2,163,630	11.02	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			5,623.25000	5.62325	5,519,000	9.99	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			530.92000	0.53092	547,550	9.99	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.47	Call			1,155.07000	1.15507	1,185,740	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,003.50000	4.00350	3,913,290	10.58	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Call			6,849.20000	6.84920	6,942,860	12.89	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			641.06000	0.64106	613,840	12.89	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.48	Call			1,181.77000	1.18177	1,212,980	10.60	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			3,954.16000	3.95416	3,864,490	10.60	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			1,209.03000	1.20903	1,240,780	10.62	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			3,905.47000	3.90547	3,816,340	10.62	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Call			5,847.61000	5.84761	5,935,180	12.50	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			834.55000	0.83455	801,240	12.50	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.11	Put			6,067.33000	6.06733	5,960,240	9.83	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			421.95000	0.42195	435,740	9.83	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			2,760.61000	2.76061	2,686,160	10.98	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			2,008.40000	2.00840	2,054,830	10.98	0.00	0	5,000
R2035	On	06/08/2020	Bond Future	9.00	Put			7,758.03000	7.75803	7,653,880	10.20	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			757.46000	0.75746	776,440	10.20	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			9,492.65000	9.49265	9,382,010	10.20	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			470.81000	0.47081	483,300	10.20	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			3,301.80000	3.30180	3,357,690	11.45	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,344.54000	3.34454	3,277,300	11.45	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			3,339.28000	3.33928	3,395,590	11.46	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,310.33000	3.31033	3,243,510	11.46	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			3,264.24000	3.26424	3,319,700	11.44	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,378.75000	3.37875	3,311,080	11.44	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			5,350.85000	5.35085	5,421,380	12.21	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			3,006.31000	3.00631	2,951,370	12.21	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			5,266.93000	5.26693	5,336,810	12.19	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Put			3,058.47000	3.05847	3,002,880	12.19	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			5,308.67000	5.30867	5,378,880	12.20	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			3,032.13000	3.03213	2,976,870	12.20	0.00	0	0
Total R2035 Option												0.00	0	53,351
Total For R2035												0.00	0	171,856
R2037	On	06/02/2020	Bond Future			9.93788	88.57257	9.95389	88.45424		11.64	0.00	0	75,429
R2037	On	07/05/2020	Bond Future			10.01496	90.18157	10.03149	90.06113		11.69	0.00	0	0
R2037	On	06/08/2020	Bond Future			10.09399	87.57594	10.11109	87.45322		12.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2037	On	05/11/2020	Bond Future			10.16664	89.21755	10.18430	89.09253		12.73	0.00	0	0
Total R2037 Future												0.00	0	75,429
R2037	On	06/02/2020	Bond Future	9.66	Put			2,533.20000	2.53320	2,426,320	11.00	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			340.04000	0.34004	352,180	11.03	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Put			2,474.33000	2.47433	2,368,140	11.03	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			358.44000	0.35844	371,280	11.05	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			2,416.24000	2.41624	2,310,750	11.05	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			322.32000	0.32232	333,770	11.00	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,315.14000	4.31514	4,222,210	10.99	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Call			1,036.09000	1.03609	1,064,130	11.01	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,263.11000	4.26311	4,170,710	11.01	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			1,061.31000	1.06131	1,089,870	11.03	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,211.54000	4.21154	4,119,660	11.03	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			1,011.24000	1.01124	1,038,750	10.99	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			2,561.85000	2.56185	2,607,510	12.71	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,390.22000	4.39022	4,313,160	12.71	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			2,594.14000	2.59414	2,640,210	12.72	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,348.60000	4.34860	4,271,950	12.72	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			2,626.91000	2.62691	2,673,390	12.74	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,307.55000	4.30755	4,231,310	12.74	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			4,074.97000	4.07497	4,133,710	12.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,105.39000	4.10539	4,039,110	12.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			4,110.97000	4.11097	4,170,050	12.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,070.68000	4.07068	4,004,740	12.68	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			4,038.79000	4.03879	4,097,190	12.67	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,140.01000	4.14001	4,073,390	12.67	0.00	0	0
Total R2037 Option												0.00	0	0
Total For R2037												0.00	0	75,429
R2040	On	06/02/2020	Bond Future			10.06306	91.18882	10.07403	91.10201		12.07	0.00	0	47,594
R2040	On	07/05/2020	Bond Future			10.14067	92.84536	10.15198	92.75709		12.13	0.00	0	0
R2040	On	06/08/2020	Bond Future			10.22026	90.03768	10.23196	89.94769		13.40	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.29345	91.72578	10.30553	91.63408		13.28	0.00	0	0
Total R2040 Future												0.00	0	47,594
R2040	On	06/02/2020	Bond Future	9.75	Call			309.73000	0.30973	312,090	11.63	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			0.46000	0.00046	0,410	10.70	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			14,926.44000	14.92644	14,839,630	10.70	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			0.00000	0.00000	0,000	10.70	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			2,930.63000	2.93063	2,846,180	11.63	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			326.60000	0.32660	329,280	11.65	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			2,864.84000	2.86484	2,780,710	11.65	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2040 On 06/02/2020 Bond Future	9.74	Call			293.03000	0.29303	295,100	11.61	0.00	0	0
R2040 On 06/02/2020 Bond Future	9.74	Put			2,996.71000	2.99671	2,911,970	11.61	0.00	0	0
R2040 On 06/02/2020 Bond Future	9.00	Put			9,164.84000	9.16484	9,077,980	10.70	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Call			1,075.14000	1.07514	1,092,940	11.15	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.73	Put			4,463.36000	4.46336	4,392,890	11.15	0.00	0	0
R2040 On 07/05/2020 Bond Future	10.00	Put			3,142.58000	3.14258	3,082,810	11.75	0.00	0	0
R2040 On 07/05/2020 Bond Future	10.00	Call			1,944.93000	1.94493	1,973,430	11.75	0.00	0	2,640
R2040 On 07/05/2020 Bond Future	9.74	Call			1,102.91000	1.10291	1,121,080	11.18	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.74	Put			4,408.53000	4.40853	4,338,430	11.18	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Call			1,130.90000	1.13090	1,149,450	11.20	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.75	Put			4,354.04000	4.35404	4,284,320	11.20	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.50	Put			5,871.71000	5.87171	5,793,620	10.56	0.00	0	0
R2040 On 07/05/2020 Bond Future	9.50	Call			551.65000	0.55165	561,830	10.56	0.00	0	2,640
R2040 On 06/08/2020 Bond Future	10.02	Call			2,837.21000	2.83721	2,869,160	13.12	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.02	Put			4,489.83000	4.48983	4,431,790	13.12	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.03	Call			2,872.83000	2.87283	2,905,080	13.14	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.03	Put			4,446.40000	4.44640	4,388,660	13.14	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.04	Call			2,908.69000	2.90869	2,941,230	13.15	0.00	0	0
R2040 On 06/08/2020 Bond Future	10.04	Put			4,403.33000	4.40333	4,345,880	13.15	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.32	Put			4,367.26000	4.36726	4,316,790	13.34	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.30	Call			4,399.27000	4.39927	4,440,000	13.32	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.30	Put			4,441.23000	4.44123	4,390,260	13.32	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.31	Call			4,438.01000	4.43801	4,478,990	13.33	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.31	Put			4,404.12000	4.40412	4,353,400	13.33	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.23	Call			4,132.21000	4.13221	4,171,190	13.26	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	9.50	Put			8,310.08000	8.31008	8,239,590	12.64	0.00	0	0
R2040 On 05/11/2020 Bond Future	9.50	Call			1,854.65000	1.85465	1,875,860	12.64	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	10.00	Put			5,675.95000	5.67595	5,617,450	13.07	0.00	0	0
R2040 On 05/11/2020 Bond Future	10.00	Call			3,310.24000	3.31024	3,343,440	13.07	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	10.32	Call			4,476.90000	4.47690	4,518,130	13.34	0.00	0	0
R2040 On 05/11/2020 Bond Future	11.70	Put			1,261.42000	1.26142	1,239,680	14.49	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	11.50	Call			9,938.43000	9.93843	10,004,850	14.49	0.00	0	0
R2040 On 05/11/2020 Bond Future	11.50	Put			1,562.45000	1.56245	1,537,170	14.49	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	9.73	Put			7,005.87000	7.00587	6,940,720	12.84	0.00	0	0
R2040 On 05/11/2020 Bond Future	9.73	Call			2,466.41000	2.46641	2,492,960	12.84	0.00	0	2,000
R2040 On 05/11/2020 Bond Future	10.23	Put			4,707.99000	4.70799	4,655,270	13.26	0.00	0	0
R2040 On 05/11/2020 Bond Future	11.70	Call			10,915.78000	10.91578	10,985,740	14.49	0.00	0	0
Total R2040 Option									0.00	0	17,280
Total For R2040									0.00	0	64,874
R2044 On 06/02/2020 Bond Future			10.17289	87.56777	10.17375	87.56092		12.74	0.00	0	50,701

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	07/05/2020			10.24986	89.15853	10.25074	89.15161		12.81	0.00	0	0
R2044	On	06/08/2020			10.32875	86.40836	10.32967	86.40123		14.16	0.00	0	0
R2044	On	05/11/2020			10.40133	88.02860	10.40228	88.02133		14.04	0.00	0	0
Total R2044 Future											0.00	0	50,701
R2044	On	06/02/2020	9.09	Put			9,402.21000	9.40221	9,395,270	11.29	0.00	0	0
R2044	On	06/02/2020	9.09	Call			0.42000	0.00042	0,330	11.29	0.00	0	328
R2044	On	06/02/2020	9.74	Put			3,720.41000	3.72041	3,704,900	11.61	0.00	0	0
R2044	On	06/02/2020	9.74	Call			146.97000	0.14697	138,310	11.61	0.00	0	328
R2044	On	06/02/2020	10.78	Call			4,734.75000	4.73475	4,732,360	13.96	0.00	0	0
R2044	On	06/02/2020	10.78	Put			120.76000	0.12076	111,520	13.96	0.00	0	328
R2044	On	06/02/2020	9.77	Call			178.89000	0.17889	169,170	11.67	0.00	0	0
R2044	On	06/02/2020	9.77	Put			3,497.39000	3.49739	3,480,820	11.67	0.00	0	0
R2044	On	06/02/2020	9.78	Call			190.86000	0.19086	180,780	11.70	0.00	0	0
R2044	On	06/02/2020	9.78	Put			3,424.64000	3.42464	3,407,710	11.70	0.00	0	0
R2044	On	06/02/2020	9.76	Call			167.53000	0.16753	158,180	11.65	0.00	0	0
R2044	On	06/02/2020	9.76	Put			3,570.88000	3.57088	3,554,680	11.65	0.00	0	0
R2044	On	07/05/2020	9.98	Call			1,600.91000	1.60091	1,593,450	12.36	0.00	0	100
R2044	On	07/05/2020	9.45	Put			7,062.85000	7.06285	7,051,770	11.07	0.00	0	0
R2044	On	07/05/2020	9.45	Call			365.97000	0.36597	361,810	11.07	0.00	0	129
R2044	On	07/05/2020	9.97	Put			3,822.37000	3.82237	3,808,010	12.34	0.00	0	0
R2044	On	07/05/2020	9.97	Call			1,567.70000	1.56770	1,560,260	12.34	0.00	0	129
R2044	On	07/05/2020	9.91	Call			1,376.26000	1.37626	1,369,020	12.20	0.00	0	556
R2044	On	07/05/2020	10.81	Call			5,364.26000	5.36426	5,359,760	13.92	0.00	0	0
R2044	On	07/05/2020	10.81	Put			1,148.37000	1.14837	1,136,950	13.92	0.00	0	129
R2044	On	07/05/2020	9.33	Put			8,012.68000	8.01268	8,002,500	10.89	0.00	0	0
R2044	On	07/05/2020	9.33	Call			238.68000	0.23868	235,420	10.89	0.00	0	100
R2044	On	07/05/2020	9.98	Put			3,773.59000	3.77359	3,759,210	12.36	0.00	0	0
R2044	On	07/05/2020	9.81	Put			4,671.98000	4.67198	4,658,250	11.97	0.00	0	0
R2044	On	07/05/2020	11.09	Call			6,969.38000	6.96938	6,966,750	14.63	0.00	0	0
R2044	On	07/05/2020	11.09	Put			771.34000	0.77134	761,790	14.63	0.00	0	100
R2044	On	07/05/2020	9.26	Put			8,593.59000	8.59359	8,583,910	10.78	0.00	0	0
R2044	On	07/05/2020	9.26	Call			181.85000	0.18185	179,090	10.78	0.00	0	556
R2044	On	07/05/2020	9.91	Put			4,125.48000	4.12548	4,111,320	12.20	0.00	0	0
R2044	On	07/05/2020	9.79	Put			4,787.44000	4.78744	4,773,830	11.92	0.00	0	0
R2044	On	07/05/2020	11.02	Call			6,561.75000	6.56175	6,558,650	14.45	0.00	0	0
R2044	On	07/05/2020	11.02	Put			851.58000	0.85158	841,560	14.45	0.00	0	556
R2044	On	07/05/2020	9.80	Call			1,061.53000	1.06153	1,054,780	11.95	0.00	0	0
R2044	On	07/05/2020	9.80	Put			4,729.36000	4.72936	4,715,690	11.95	0.00	0	0
R2044	On	07/05/2020	9.81	Call			1,088.30000	1.08830	1,081,490	11.97	0.00	0	0
R2044	On	07/05/2020	9.79	Call			1,035.33000	1.03533	1,028,640	11.92	0.00	0	0

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	10.93	Call			6,520.27000	6.52027	6,516,880	15.31	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			2,060.19000	2.06019	2,054,790	13.63	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			1,780.44000	1.78044	1,770,500	15.66	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			11,732.72000	11.73272	11,722,770	12.52	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			398.75000	0.39875	395,930	12.52	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			6,958.14000	6.95814	6,945,980	13.30	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			1,494.75000	1.49475	1,489,720	13.30	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			5,833.04000	5.83304	5,820,510	13.63	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			2,070.06000	2.07006	2,059,540	15.31	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			2,090.71000	2.09071	2,085,300	13.65	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			5,780.39000	5.78039	5,767,850	13.65	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			2,121.72000	2.12172	2,116,300	13.66	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,728.35000	5.72835	5,715,800	13.66	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			8,931.14000	8.93114	8,919,970	12.73	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			832.04000	0.83204	828,000	12.73	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			5,227.50000	5.22750	5,214,880	13.82	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			2,444.38000	2.44438	2,438,890	13.82	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			7,351.41000	7.35141	7,348,600	15.66	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			7,980.47000	7.98047	7,978,650	15.20	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,425.81000	2.42581	2,416,720	15.20	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			2,980.14000	2.98014	2,975,970	13.80	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			13,874.91000	13.87491	13,864,860	13.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			667.03000	0.66703	664,250	13.13	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			6,153.45000	6.15345	6,142,040	13.85	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			1,243.32000	1.24332	1,239,750	13.17	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			6,448.26000	6.44826	6,436,820	13.79	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,947.98000	2.94798	2,943,810	13.79	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			8,973.66000	8.97366	8,972,560	15.33	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			2,238.45000	2.23845	2,234,310	13.57	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Put			6,398.67000	6.39867	6,387,230	13.80	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			4,716.11000	4.71611	4,705,080	14.13	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			4,352.84000	4.35284	4,349,090	14.14	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			4,677.49000	4.67749	4,666,470	14.14	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			4,276.08000	4.27608	4,272,300	14.12	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			3,141.82000	3.14182	3,137,680	13.85	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			10,515.58000	10.51558	10,504,740	13.17	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			9,206.39000	9.20639	9,205,490	15.33	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			1,907.59000	1.90759	1,899,420	15.33	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			7,738.51000	7.73851	7,727,100	13.57	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			4,755.01000	4.75501	4,743,960	14.12	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			2,005.20000	2.00520	1,996,830	15.33	0.00	0	568

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	10.35	Call			4,314.38000	4.31438	4,310,620	14.13		0.00	0	0
Total R2044 Option										0.00	0	16,344
Total For R2044										0.00	0	67,045
R2048 On 06/02/2020 Bond Future			10.15329	90.99313	10.15922	90.94459		12.51		0.00	0	95,182
R2048 On 07/05/2020 Bond Future			10.22424	88.20646	10.23034	88.15715		13.20		0.00	0	0
R2048 On 06/08/2020 Bond Future			10.29560	89.82336	10.30190	89.77309		13.91		0.00	0	0
R2048 On 05/11/2020 Bond Future			10.36840	87.06877	10.37491	87.01748		14.50		0.00	0	0
Total R2048 Future										0.00	0	95,182
R2048 On 06/02/2020 Bond Future	9.71	Call			130.49000	0.13049	126,350	11.34		0.00	0	0
R2048 On 06/02/2020 Bond Future	9.71	Put			3,946.43000	3.94643	3,893,750	11.34		0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Call			139.51000	0.13951	135,270	11.36		0.00	0	0
R2048 On 06/02/2020 Bond Future	9.72	Put			3,867.35000	3.86735	3,814,570	11.36		0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Call			121.93000	0.12193	117,900	11.33		0.00	0	0
R2048 On 06/02/2020 Bond Future	9.70	Put			4,026.11000	4.02611	3,973,540	11.33		0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Call			1,064.25000	1.06425	1,069,560	12.26		0.00	0	0
R2048 On 07/05/2020 Bond Future	9.78	Put			4,841.15000	4.84115	4,797,150	12.26		0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Call			1,091.46000	1.09146	1,096,930	12.29		0.00	0	0
R2048 On 07/05/2020 Bond Future	9.79	Put			4,781.39000	4.78139	4,737,550	12.29		0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Call			1,037.46000	1.03746	1,042,610	12.24		0.00	0	0
R2048 On 07/05/2020 Bond Future	9.77	Put			4,901.46000	4.90146	4,857,300	12.24		0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Put			9,835.85000	9.83585	9,788,770	12.29		0.00	0	0
R2048 On 06/08/2020 Bond Future	9.25	Call			674.45000	0.67445	677,640	12.29		0.00	0	20,640
R2048 On 06/08/2020 Bond Future	9.00	Put			11,990.04000	11.99004	11,941,420	12.29		0.00	0	0
R2048 On 06/08/2020 Bond Future	9.00	Call			402.61000	0.40261	404,260	12.29		0.00	0	3,000
R2048 On 06/08/2020 Bond Future	10.19	Call			3,342.47000	3.34247	3,357,850	13.84		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.19	Put			4,243.14000	4.24314	4,208,250	13.84		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Call			3,381.68000	3.38168	3,397,220	13.85		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.20	Put			4,201.19000	4.20119	4,166,460	13.85		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Call			3,303.20000	3.30320	3,318,420	13.82		0.00	0	0
R2048 On 06/08/2020 Bond Future	10.18	Put			4,285.16000	4.28516	4,250,110	13.82		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Call			3,351.43000	3.35143	3,366,230	14.32		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.04	Put			6,061.61000	6.06161	6,025,120	14.32		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Call			3,283.03000	3.28303	3,297,570	14.30		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.02	Put			6,159.78000	6.15978	6,123,030	14.30		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Call			3,316.98000	3.31698	3,331,660	14.31		0.00	0	0
R2048 On 05/11/2020 Bond Future	10.03	Put			6,110.37000	6.11037	6,073,760	14.31		0.00	0	0
Total R2048 Option										0.00	0	23,640
Total For R2048										0.00	0	118,822
R208 On 06/02/2020 Bond Future			6.68231	102.53316	6.68098	102.53459		0.50		0.00	0	14,955
R208 On 07/05/2020 Bond Future			6.48155	100.99249	6.47980	100.99398		0.45		0.00	0	60

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	06/08/2020	Bond Future			6.08033	102.85487	6.07795	102.85635		0.38	0.00	0	0
R208	On	05/11/2020	Bond Future			5.12317	101.36882	5.11939	101.37027		0.26	0.00	0	0
Total R208 Future												0.00	0	15,015
R208	On	06/02/2020	Bond Future	6.13	Call			0.02000	0.00002	0,020	0.64	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			596.00000	0.59600	597,430	0.64	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			0.03000	0.00003	0,020	0.63	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			585.15000	0.58515	586,570	0.63	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.02000	0.00002	0,020	0.64	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			606.87000	0.60687	608,300	0.64	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.01000	0.00001	0,010	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,435.38000	1.43538	1,436,870	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.01000	0.00001	0,010	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,426.69000	1.42669	1,428,180	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.01000	0.00001	0,010	0.66	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,444.08000	1.44408	1,445,570	0.66	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			339.80000	0.33980	341,030	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			12.69000	0.01269	12,430	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			334.34000	0.33434	335,560	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			13.50000	0.01350	13,220	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			328.92000	0.32892	330,120	0.33	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			11.92000	0.01192	11,670	0.33	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			40.21000	0.04021	39,680	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Put			174.56000	0.17456	175,480	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			41.30000	0.04130	40,760	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			171.80000	0.17180	172,710	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			42.73000	0.04273	42,180	0.25	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			169.38000	0.16938	170,280	0.25	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												0.00	0	15,015
R209	On	06/02/2020	Bond Future			9.80576	73.75064	9.82673	73.61861		11.85	0.00	0	101,926
R209	On	07/05/2020	Bond Future			9.87426	71.93918	9.89587	71.80480		12.49	0.00	0	0
R209	On	06/08/2020	Bond Future			9.94317	73.25832	9.96546	73.12142		13.03	0.00	0	0
R209	On	05/11/2020	Bond Future			10.01075	71.48019	10.03374	71.34072		13.64	0.00	0	0
Total R209 Future												0.00	0	101,926
R209	On	06/02/2020	Bond Future	9.51	Call			258.71000	0.25871	273,900	11.49	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,291.08000	2.29108	2,174,240	11.49	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			272.38000	0.27238	288,360	11.51	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,239.32000	2.23932	2,123,270	11.51	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			245.55000	0.24555	259,980	11.48	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,343.44000	2.34344	2,225,840	11.48	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	06/02/2020	Bond Future	9.40	Put			2,895.78000	2.89578	2,771,850	11.29	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			138.04000	0.13804	146,140	11.29	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			921.98000	0.92198	955,910	12.09	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,704.62000	3.70462	3,604,170	12.09	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			943.02000	0.94302	977,540	12.11	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,660.08000	3.66008	3,560,220	12.11	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			901.23000	0.90123	934,590	12.07	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,749.53000	3.74953	3,648,510	12.07	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.01000	0.00001	0,010	11.81	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			36,286.86000	36.28686	36,149,960	11.81	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.01000	0.00001	0,010	11.81	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			36,178.51000	36.17851	36,041,610	11.81	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.01000	0.00001	0,010	11.81	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			36,395.35000	36.39535	36,258,450	11.81	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			3,426.67000	3.42667	3,493,140	13.64	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,631.49000	3.63149	3,558,490	13.64	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			3,457.41000	3.45741	3,524,260	13.65	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,601.44000	3.60144	3,528,820	13.65	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			3,488.28000	3.48828	3,555,520	13.66	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,571.59000	3.57159	3,499,360	13.66	0.00	0	0
Total R209 Option												0.00	0	7,500
Total For R209												0.00	0	109,426
R210	On	06/02/2020	Bond Future			187.97740	187.97740	188.40321	188.40321			0.00	0	1,721
R210	On	07/05/2020	Bond Future			188.80980	188.80980	189.24347	189.24347			0.00	0	220
R210	On	06/08/2020	Bond Future			192.36849	192.36849	192.81035	192.81035			0.00	0	0
R210	On	05/11/2020	Bond Future			193.26564	193.26564	193.71568	193.71568			0.00	0	0
Total R210 Future												0.00	0	1,941
Total For R210												0.00	0	1,941
R212	On	06/02/2020	Bond Future			161.51653	161.51653	161.53530	161.53530			0.00	0	7,963
R212	On	07/05/2020	Bond Future			164.49050	164.49050	164.50963	164.50963			0.00	0	0
R212	On	06/08/2020	Bond Future			165.31532	165.31532	165.33474	165.33474			0.00	0	0
R212	On	05/11/2020	Bond Future			168.40698	168.40698	168.42668	168.42668			0.00	0	0
Total R212 Future												0.00	0	7,963
Total For R212												0.00	0	7,963
R213	On	06/02/2020	Bond Future			9.25599	87.76167	9.27194	87.66427		9.12	254,508,843.00	2,900	23,222
R213	On	07/05/2020	Bond Future			9.31849	85.80424	9.33500	85.70511		9.55	0.00	0	0
R213	On	06/08/2020	Bond Future			9.38076	87.37923	9.39789	87.27816		9.87	0.00	0	0
R213	On	05/11/2020	Bond Future			9.44582	85.46449	9.46359	85.36150		10.33	0.00	0	0
Total R213 Future												254,508,843.00	2,900	23,222

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	06/02/2020	Bond Future	9.27	Call			879.97000	0.87997	913,840	9.15	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			891.80000	0.89180	828,270	9.15	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			911.52000	0.91152	946,470	9.16	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			862.35000	0.86235	799,900	9.16	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			848.95000	0.84895	881,760	9.13	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Put			921.84000	0.92184	857,250	9.13	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			2,957.22000	2.95722	2,885,880	9.33	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			995.52000	0.99552	1,022,390	9.31	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			3,037.41000	3.03741	2,965,150	9.31	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			1,017.05000	1.01705	1,044,380	9.32	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			2,997.05000	2.99705	2,925,250	9.32	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			1,039.05000	1.03905	1,066,840	9.33	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,264.16000	2.26416	2,306,390	9.70	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			2,903.41000	2.90341	2,844,570	9.70	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,292.92000	2.29292	2,335,520	9.71	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			2,872.65000	2.87265	2,814,180	9.71	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,321.87000	2.32187	2,364,840	9.72	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			2,842.14000	2.84214	2,784,040	9.72	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			2,848.94000	2.84894	2,798,060	10.40	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			3,608.69000	3.60869	3,661,100	10.40	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			2,823.54000	2.82354	2,772,960	10.40	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			3,640.66000	3.64066	3,693,350	10.41	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			2,798.33000	2.79833	2,748,030	10.41	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Call			3,576.86000	3.57686	3,628,970	10.40	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												254,508,843.00	2,900	23,222
R214	On	06/02/2020	Bond Future			10.02214	72.28158	10.03306	72.21017		12.85	0.00	0	19,134
R214	On	07/05/2020	Bond Future			10.08942	70.29666	10.10066	70.22397		13.58	0.00	0	0
R214	On	06/08/2020	Bond Future			10.15687	71.58551	10.16846	71.51142		14.23	0.00	0	0
R214	On	05/11/2020	Bond Future			10.22579	69.63008	10.23773	69.55460		14.86	0.00	0	0
Total R214 Future												0.00	0	19,134
R214	On	06/02/2020	Bond Future	9.72	Call			283.25000	0.28325	285,360	12.36	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			2,377.73000	2.37773	2,308,430	12.36	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			298.28000	0.29828	300,660	12.38	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			2,324.32000	2.32432	2,255,290	12.38	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			268.72000	0.26872	270,560	12.34	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			2,431.74000	2.43174	2,362,170	12.34	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			3,569.01000	3.56901	3,496,920	11.91	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			83.75000	0.08375	83,070	11.91	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			1,644.50000	1.64450	1,581,000	12.63	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	06/02/2020	Bond Future	9.87	Call			565.88000	0.56588	573,790	12.63	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			2,724.47000	2.72447	2,771,010	13.76	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			267.61000	0.26761	242,740	13.76	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			5,795.00000	5.79500	5,728,520	12.21	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			372.11000	0.37211	378,320	12.21	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			2,850.28000	2.85028	2,799,690	13.44	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,600.73000	1.60073	1,622,830	13.44	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			4,471.64000	4.47164	4,517,160	15.00	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			1,002.62000	1.00262	975,450	15.00	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			1,203.15000	1.20315	1,220,550	13.21	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,461.05000	3.46105	3,405,760	13.21	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			1,227.53000	1.22753	1,245,230	13.22	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,417.50000	3.41750	3,362,510	13.22	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			1,178.92000	1.17892	1,196,010	13.19	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,504.85000	3.50485	3,449,250	13.19	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,461.00000	2.46100	2,487,870	13.90	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			3,681.64000	3.68164	3,634,420	13.90	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,491.61000	2.49161	2,518,720	13.92	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			3,646.63000	3.64663	3,599,650	13.92	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			2,430.79000	2.43079	2,457,410	13.89	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			3,717.15000	3.71715	3,669,680	13.89	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,778.41000	3.77841	3,812,330	14.86	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			3,700.99000	3.70099	3,659,430	14.86	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Call			3,811.01000	3.81101	3,845,140	14.87	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			3,670.60000	3.67060	3,629,250	14.87	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,746.17000	3.74617	3,779,900	14.85	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			3,731.84000	3.73184	3,690,090	14.85	0.00	0	0
Total R214 Option												0.00	0	6,750
Total For R214												0.00	0	25,884
Total for Bond												734,298,589.68	7,491	1,211,004
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES26 On 25/01/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future									0.00	0	0
Total For ES26									0.00	0	0
ES26A On 02/04/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future									0.00	0	0
Total For ES26A									0.00	0	0
ES33 On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future									0.00	0	0
Total For ES33									0.00	0	0
ES33A On 15/09/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future									0.00	0	0
Total For ES33A									0.00	0	0
ES42 On 25/04/2042 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future									0.00	0	0
Total For ES42									0.00	0	0
I2025 On 31/01/2025 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future									0.00	0	0
Total For I2025									0.00	0	0
I2033 On 14/08/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033 On 28/02/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future									0.00	0	0
Total For I2033									0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2038 Future									0.00	0	0
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

Contract 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 R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
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
R207 On 15/01/2020 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 R207 Future										0.00	0	0
Total For R207										0.00	0	0
R207/R On 15/01/2020 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R207/R203 Future										0.00	0	0
Total For R207/R203										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R210 Future										0.00	0	0
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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 06/02/2020 GOVI			695.53100	695.53100	694.88000	694.88000				0.00	0	1,243
GOVI On 07/05/2020 GOVI			708.16600	708.16600	707.50400	707.50400				0.00	0	0
GOVI On 06/08/2020 GOVI			721.20400	721.20400	720.52900	720.52900				0.00	0	0
Total GOVI Future										0.00	0	1,243
GOVI On 06/02/2020 GOVI	703.14	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.14	Put			82,600.00000	8.26000	76,090,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.15	Put			82,700.00000	8.27000	76,190,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/02/2020 GOVI	703.13	Put			82,500.00000	8.25000	75,990,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.99	Put			124,860.00000	12.48600	118,240,000			0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	720.00	Put			124,960.00000	12.49600	118,340,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 07/05/2020 GOVI	719.98	Put			124,760.00000	12.47600	118,140,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Call			0.00000	0.00000	0,000			0.00	0	0
GOVI On 06/08/2020 GOVI	728.13	Put			76,010.00000	7.60100	69,260,000			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			76,110.00000	7.61100	69,360,000			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			75,910.00000	7.59100	69,160,000			0.00	0	0
Total GOVI Option										0.00	0	0
Total For GOVI										0.00	0	1,243
Total for GOVI										0.00	0	1,243
AL37 On 06/02/2020 Index Future			683.91700	683.91700	683.06800	683.06800				0.00	0	0
AL37 On 07/05/2020 Index Future			696.34100	696.34100	695.47700	695.47700				0.00	0	0
AL37 On 06/08/2020 Index Future			709.16100	709.16100	708.28000	708.28000				0.00	0	0
Total AL37 Future										0.00	0	0
Total For AL37										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T On 06/02/2020 Index Future			790.65000	790.65000	789.98200	789.98200			0.00	0	0
AL7T On 07/05/2020 Index Future			805.01300	805.01300	804.33300	804.33300			0.00	0	0
AL7T On 06/08/2020 Index Future			819.83400	819.83400	819.14000	819.14000			0.00	0	0
Total AL7T Future									0.00	0	0
Total For AL7T									0.00	0	0
ALBI On 06/02/2020 Index Future			703.45400	703.45400	702.79000	702.79000			0.00	0	416
ALBI On 07/05/2020 Index Future			716.23300	716.23300	715.55700	715.55700			0.00	0	0
ALBI On 06/08/2020 Index Future			729.41900	729.41900	728.73100	728.73100			0.00	0	0
Total ALBI Future									0.00	0	416
Total For ALBI									0.00	0	416
IGOV On 06/02/2020 Index Future			259.15500	259.15500	259.47900	259.47900			0.00	0	1,004
IGOV On 07/05/2020 Index Future			263.92600	263.92600	264.25600	264.25600			0.00	0	47
IGOV On 06/08/2020 Index Future			268.84800	268.84800	269.18400	269.18400			0.00	0	0
Total IGOV Future									0.00	0	1,051
Total For IGOV									0.00	0	1,051
Total for Index									0.00	0	1,467
5Y STN On 21/12/2021 Interest Rate Swap			95.09000	95.09000	95.15000	95.15000			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 :									734,298,589.68	7,491	1,213,765
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	99.56123			0.00	0	15,000,000
Total AA06 SPOT									0.00	0	15,000,000
Total For AA06									0.00	0	15,000,000
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT									0.00	0	0
Total For AA06/JIBAR									0.00	0	0
AA07 On 15/04/2021 Spot Bond			7.95000	104.15913	7.95000	104.13695			0.00	0	3,760,000,000
Total AA07 SPOT									0.00	0	3,760,000,000
Total For AA07									0.00	0	3,760,000,000
AB01/R On 24/11/2020 Spot Bond			10.00000	102.03200	10.00000	102.00500			0.00	0	0
Total AB01/R186 SPOT									0.00	0	0
Total For AB01/R186									0.00	0	0
AB016L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AB016U SPOT									0.00	0	0
Total For AB016U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB017L On 05/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB017U SPOT										0.00	0	0
Total For AB017U										0.00	0	0
AB018L On 04/09/2020 Spot Bond			11.37000	104.11858	11.37000	104.08695				0.00	0	0
Total AB018U SPOT										0.00	0	0
Total For AB018U										0.00	0	0
AB019L On 04/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB019U SPOT										0.00	0	0
Total For AB019U										0.00	0	0
AB020L On 03/09/2022 Spot Bond			11.81000	104.31460	11.81000	104.28172				0.00	0	0
Total AB020U SPOT										0.00	0	0
Total For AB020U										0.00	0	0
AB021L On 03/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB021U SPOT										0.00	0	0
Total For AB021U										0.00	0	0
AB023L On 05/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB023U SPOT										0.00	0	0
Total For AB023U										0.00	0	0
AB024L On 05/05/2021 Spot Bond			100.00000	44.95336	100.00000	44.85333				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	40.42367	100.00000	40.33468				0.00	0	0
Total AB026U SPOT										0.00	0	0
Total For AB026U										0.00	0	0
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12: On 25/11/2020 Spot Bond			10.00000	102.23500	10.00000	102.20900				0.00	0	0
Total ABC1234/R2022 SPOT										0.00	0	0
Total For ABC1234/R2022										0.00	0	0
ABCPI3 On 07/12/2023 Spot Bond			5.22500	5.22500	5.22500	279.62264			2,821,500,000,000.00	540,000,000	270,000,000	
Total ABCPI3 SPOT									2,821,500,000,000.00	540,000,000	270,000,000	
Total For ABCPI3									2,821,500,000,000.00	540,000,000	270,000,000	
ABF001 On 13/09/2026 Spot Bond					0.00000	100.51038				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	99.86907				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	100.55749				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0
ABF19L On 21/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ABF19U SPOT										0.00	0	0
Total For ABF19U										0.00	0	0
ABFN08 On 17/03/2020 Spot Bond					0.00000	100.86944				0.00	0	0
Total ABFN08 SPOT										0.00	0	0
Total For ABFN08										0.00	0	0
ABFN09 On 17/03/2026 Spot Bond					0.00000	100.77178				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN1: On 14/05/2020 Spot Bond					0.00000	101.66193				0.00	0	0
Total ABFN13 SPOT										0.00	0	0
Total For ABFN13										0.00	0	0
ABFN1: On 14/05/2022 Spot Bond					0.00000	102.59079				0.00	0	0
Total ABFN14 SPOT										0.00	0	0
Total For ABFN14										0.00	0	0
ABFN1: On 11/11/2020 Spot Bond					0.00000	101.91570				0.00	0	0
Total ABFN15 SPOT										0.00	0	0
Total For ABFN15										0.00	0	0
ABFN1: On 11/11/2022 Spot Bond					0.00000	102.77310				0.00	0	0
Total ABFN16 SPOT										0.00	0	0
Total For ABFN16										0.00	0	0
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.11482				0.00	0	0
Total ABFN18 SPOT										0.00	0	0
Total For ABFN18										0.00	0	0
ABFN2: On 30/05/2020 Spot Bond					0.00000	101.18689				0.00	0	0
Total ABFN20 SPOT										0.00	0	0
Total For ABFN20										0.00	0	0
ABFN2: On 30/05/2022 Spot Bond					0.00000	102.01541				0.00	0	0
Total ABFN21 SPOT										0.00	0	0
Total For ABFN21										0.00	0	0
ABFN2: On 30/05/2024 Spot Bond					0.00000	103.11568				0.00	0	0
Total ABFN22 SPOT										0.00	0	0
Total For ABFN22										0.00	0	0
ABFN2: On 25/05/2027 Spot Bond					0.00000	104.76958				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0
ABFN2: On 17/10/2020 Spot Bond					0.00000	100.19624				0.00	0	0
Total ABFN24 SPOT										0.00	0	0
Total For ABFN24										0.00	0	0
ABFN2: On 17/10/2024 Spot Bond					0.00000	101.34771				0.00	0	0
Total ABFN25 SPOT										0.00	0	0
Total For ABFN25										0.00	0	0
ABFN2: On 17/10/2029 Spot Bond					0.00000	101.87222				0.00	0	430,000,000
Total ABFN26 SPOT										0.00	0	430,000,000
Total For ABFN26										0.00	0	430,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN2' On 29/08/2021 Spot Bond					0.00000	101.23455				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	101.19425				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2' On 29/08/2025 Spot Bond					0.00000	101.99901				0.00	0	0
Total ABFN29 SPOT										0.00	0	0
Total For ABFN29										0.00	0	0
ABFN3' On 29/08/2028 Spot Bond					0.00000	101.66977				0.00	0	0
Total ABFN30 SPOT										0.00	0	0
Total For ABFN30										0.00	0	0
ABFN3' On 15/11/2021 Spot Bond					0.00000	101.30737				0.00	0	0
Total ABFN31 SPOT										0.00	0	0
Total For ABFN31										0.00	0	0
ABFN3' On 15/11/2023 Spot Bond					0.00000	101.51216				0.00	0	0
Total ABFN32 SPOT										0.00	0	0
Total For ABFN32										0.00	0	0
ABFN3' On 15/11/2024 Spot Bond					0.00000	101.65456				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3' On 07/02/2022 Spot Bond					0.00000	101.66402				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	102.04468				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0
ABFN3' On 07/02/2026 Spot Bond					0.00000	101.73666				0.00	0	0
Total ABFN36 SPOT										0.00	0	0
Total For ABFN36										0.00	0	0
ABFN3' On 07/02/2029 Spot Bond					0.00000	103.09311				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	99.81365				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABFN3! On 16/09/2022 Spot Bond					0.00000	100.61496				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4! On 16/09/2024 Spot Bond					0.00000	100.62548				0.00	0	0
Total ABFN40 SPOT										0.00	0	0
Total For ABFN40										0.00	0	0
ABFN4 On 16/09/2026 Spot Bond					0.00000	100.63303				0.00	0	0
Total ABFN41 SPOT										0.00	0	0
Total For ABFN41										0.00	0	0
ABFN4! On 16/09/2029 Spot Bond					0.00000	100.64200				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	99.99999				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	99.99992				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4! On 14/10/2026 Spot Bond					0.00000	99.99992				0.00	0	0
Total ABFN45 SPOT										0.00	0	0
Total For ABFN45										0.00	0	0
ABJ01 On 03/12/2024 Spot Bond					0.00000	101.22654				0.00	540,000,000	270,000,000
Total ABJ01 SPOT										0.00	540,000,000	270,000,000
Total For ABJ01										0.00	540,000,000	270,000,000
ABK10 On 14/02/2020 Spot Bond					0.00000	101.70826				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0
ABK12 On 20/05/2022 Spot Bond					0.00000	101.63251				0.00	0	0
Total ABK12 SPOT										0.00	0	0
Total For ABK12										0.00	0	0
ABK6 On 05/06/2020 Spot Bond					0.00000	101.02622				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	100.63310				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABKI02 On 05/06/2020 Spot Bond			6.56500	6.56500	6.56500	151.73148			131,300,000,000.00	20,000,000	40,000,000
Total ABKI02 SPOT									131,300,000,000.00	20,000,000	40,000,000
Total For ABKI02									131,300,000,000.00	20,000,000	40,000,000
ABKI02 On 05/06/2020 Spot Bond			100.00000	88.83565	100.00000	88.66078			0.00	0	0
Total ABKI02/R212 SPOT									0.00	0	0
Total For ABKI02/R212									0.00	0	0
ABKI03 On 13/10/2021 Spot Bond			6.87500	6.87500	6.87500	134.57952			275,000,000,000.00	40,000,000	20,000,000
Total ABKI03 SPOT									275,000,000,000.00	40,000,000	20,000,000
Total For ABKI03									275,000,000,000.00	40,000,000	20,000,000
ABKI03 On 13/10/2021 Spot Bond			100.00000	33.25575	100.00000	33.18215			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			8.36000	8.36000	8.36000	127.89245			668,800,000,000.00	80,000,000	40,000,000
Total ABKI04 SPOT									668,800,000,000.00	80,000,000	40,000,000
Total For ABKI04									668,800,000,000.00	80,000,000	40,000,000
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.07911	100.00000	13.05000			0.00	0	0
Total ABKI04/I2025 SPOT									0.00	0	0
Total For ABKI04/I2025									0.00	0	0
ABKS1 On 05/04/2021 Spot Bond					0.00000	94.36582			0.00	0	17,476,400
Total ABKS1 SPOT									0.00	0	17,476,400
Total For ABKS1									0.00	0	17,476,400
ABN05 On 18/04/2021 Spot Bond			4.53500	205.76918	4.53500	205.74397			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			4.56000	4.56000	4.56000	130.71688			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			4.65000	4.65000	4.65000	174.38014			0.00	0	0
Total ABN62 SPOT									0.00	0	0
Total For ABN62									0.00	0	0
ABN63 On 07/12/2033 Spot Bond			4.39500	4.39500	4.39500	211.31026			0.00	0	0
Total ABN63 SPOT									0.00	0	0
Total For ABN63									0.00	0	0
ABN67 On 28/02/2023 Spot Bond			8.79000	8.79000	8.79000	100.10755			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN79 On 21/12/2026 Spot Bond			9.64000	9.64000	9.64000	104.95177			0.00	0	0
Total ABN79 SPOT									0.00	0	0
Total For ABN79									0.00	0	0
ABN80 On 31/03/2021 Spot Bond			7.45000	7.45000	7.45000	101.14375			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			10.18500	10.18500	10.18500	102.21353			0.00	0	0
Total ABN87 SPOT									0.00	0	0
Total For ABN87									0.00	0	0
ABS11 On 09/04/2021 Spot Bond			7.47500	104.76476	7.47500	104.74375			0.00	0	620,000,000
Total ABS11 SPOT									0.00	0	620,000,000
Total For ABS11									0.00	0	620,000,000
ABS12 On 14/05/2020 Spot Bond			7.35500	102.15969	7.35500	102.13960			0.00	0	0
Total ABS12 SPOT									0.00	0	0
Total For ABS12									0.00	0	0
ABS12/ On 14/05/2020 Spot Bond			9.20000	101.55821	9.20000	101.53337			0.00	0	0
Total ABS12/R207 SPOT									0.00	0	0
Total For ABS12/R207									0.00	0	0
ABS13 On 14/05/2022 Spot Bond			8.15500	104.79308	8.15500	104.77008			0.00	0	1,310,000,000
Total ABS13 SPOT									0.00	0	1,310,000,000
Total For ABS13									0.00	0	1,310,000,000
ABS14 On 11/11/2020 Spot Bond			7.50500	103.04562	7.50500	103.02477			0.00	0	0
Total ABS14 SPOT									0.00	0	0
Total For ABS14									0.00	0	0
ABS15 On 11/11/2022 Spot Bond			8.11000	105.82177	8.11000	105.79866			0.00	0	5,000,000,000
Total ABS15 SPOT									0.00	0	5,000,000,000
Total For ABS15									0.00	0	5,000,000,000
ABS16 On 11/11/2025 Spot Bond			8.43500	110.70366	8.43500	110.67854			0.00	0	0
Total ABS16 SPOT									0.00	0	0
Total For ABS16									0.00	0	0
ABS17 On 11/11/2027 Spot Bond			8.98500	111.00163	8.98500	110.97484			0.00	0	1,500,000,000
Total ABS17 SPOT									0.00	0	1,500,000,000
Total For ABS17									0.00	0	1,500,000,000
ABS18 On 26/09/2023 Spot Bond			8.03000	108.66721	8.03000	108.64371			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6 On 01/06/2020 Spot Bond			7.55500	101.20905	7.55500	101.18869			0.00	0	0
Total ABS6 SPOT									0.00	0	0
Total For ABS6									0.00	0	0
ABS7 On 11/09/2026 Spot Bond			8.63500	103.84837	8.63500	103.82425		2,417,800,000,000.00		280,000,000	430,000,000
Total ABS7 SPOT								2,417,800,000,000.00		280,000,000	430,000,000
Total For ABS7								2,417,800,000,000.00		280,000,000	430,000,000
ABS7/F On 11/09/2026 Spot Bond			100.00000	12.06542	100.00000	12.03857		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			4.07500	4.07500	4.07500	290.99542		0.00		0	0
Total ABSI2 SPOT								0.00		0	0
Total For ABSI2								0.00		0	0
ABSI4 On 31/01/2022 Spot Bond			3.57500	161.29905	3.57500	161.28352		0.00		0	0
Total ABSI4 SPOT								0.00		0	0
Total For ABSI4								0.00		0	0
ABT01L On 12/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ABT01U SPOT								0.00		0	0
Total For ABT01U								0.00		0	0
ABT02L On 10/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ABT02U SPOT								0.00		0	0
Total For ABT02U								0.00		0	0
ABT03L On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ABT03U SPOT								0.00		0	0
Total For ABT03U								0.00		0	0
ABT04L On 05/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ABT04U SPOT								0.00		0	0
Total For ABT04U								0.00		0	0
ABX01 On 10/07/2024 Spot Bond			11.08500	11.08500	11.08500	99.58020		1,330,200,000,000.00		120,000,000	60,000,000
Total ABX01 SPOT								1,330,200,000,000.00		120,000,000	60,000,000
Total For ABX01								1,330,200,000,000.00		120,000,000	60,000,000
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00		0	0
Total ACIF1U SPOT								0.00		0	0
Total For ACIF1U								0.00		0	0
ACL089 On 25/11/2020 Spot Bond			10.00000	102.23500	10.00000	102.20900		0.00		0	0
Total ACL089/JIBAR SPOT								0.00		0	0
Total For ACL089/JIBAR								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL097 On 20/12/2025 Spot Bond					0.00000	100.65138				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL098 On 20/12/2025 Spot Bond					0.00000	100.63795				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	234.93196				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	234.98981				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL129 On 20/09/2021 Spot Bond					0.00000	100.62138				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	102.23500	10.00000	102.20900				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL145 On 20/12/2021 Spot Bond					0.00000	100.62343				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL185 On 20/09/2022 Spot Bond					0.00000	99.86307				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	100.90383				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0
ACL188 On 20/09/2020 Spot Bond					0.00000	100.63473				0.00	0	0
Total ACL188 SPOT										0.00	0	0
Total For ACL188										0.00	0	0
ACL193 On 20/09/2022 Spot Bond					0.00000	100.63686				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	100.63686				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL201 On 20/12/2022 Spot Bond					0.00000	100.64832				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	100.64832				0.00	0	0
Total ACL202 SPOT										0.00	0	0
Total For ACL202										0.00	0	0
ACL203 On 30/01/2023 Spot Bond					0.00000	158.66719				0.00	0	0
Total ACL203 SPOT										0.00	0	0
Total For ACL203										0.00	0	0
ACL204 On 14/02/2023 Spot Bond					0.00000	161.06564				0.00	0	0
Total ACL204 SPOT										0.00	0	0
Total For ACL204										0.00	0	0
ACL214 On 20/09/2020 Spot Bond					0.00000	98.74429				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	100.61535				0.00	0	0
Total ACL217 SPOT										0.00	0	0
Total For ACL217										0.00	0	0
ACL218 On 11/05/2020 Spot Bond					0.00000	101.57656				0.00	0	0
Total ACL218 SPOT										0.00	0	0
Total For ACL218										0.00	0	0
ACL220 On 26/01/2021 Spot Bond					0.00000	101.90480				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	100.61264				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0
ACL222 On 20/09/2021 Spot Bond					0.00000	100.60254				0.00	0	0
Total ACL222 SPOT										0.00	0	0
Total For ACL222										0.00	0	0
AECI01 On 11/09/2021 Spot Bond					0.00000	101.32695				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	102.53897				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AECI03 On 21/11/2022 Spot Bond					0.00000	101.23806				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	101.24539				0.00	0	0
Total AECI04 SPOT										0.00	0	0
Total For AECI04										0.00	0	0
AGL01 On 29/11/2023 Spot Bond					0.00000	101.17513				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	101.71548				0.00	0	6,009,300,000
Total AGL02 SPOT										0.00	0	6,009,300,000
Total For AGL02										0.00	0	6,009,300,000
AGT01 On 10/10/2023 Spot Bond					0.00000	102.65658				0.00	80,000,000	40,000,000
Total AGT01 SPOT										0.00	80,000,000	40,000,000
Total For AGT01										0.00	80,000,000	40,000,000
AGT02 On 28/11/2024 Spot Bond					0.00000	103.34076				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	101.21688				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	99.86827				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	99.65959				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0
AHF2C: On 18/07/2021 Spot Bond					0.00000	99.64680				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.87072				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	99.87152				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.86273				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	99.85396				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	99.82537				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	99.81666				0.00	0	0
Total AHF3C5 SPOT										0.00	0	0
Total For AHF3C5										0.00	0	0
AHF5A: On 21/08/2021 Spot Bond					0.00000	102.05510				0.00	0	0
Total AHF5A1 SPOT										0.00	0	0
Total For AHF5A1										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond					0.00000	101.26596				0.00	0	0
Total AHF5A2 SPOT										0.00	0	0
Total For AHF5A2										0.00	0	0
AHF5A: On 21/08/2023 Spot Bond			8.98000	106.58511	8.98000	106.55967				0.00	0	0
Total AHF5A3 SPOT										0.00	0	0
Total For AHF5A3										0.00	0	0
AHF5B: On 21/08/2023 Spot Bond					0.00000	101.30994				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	101.36856				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0
AHF5D: On 21/08/2023 Spot Bond					0.00000	101.77820				0.00	0	0
Total AHF5D1 SPOT										0.00	0	0
Total For AHF5D1										0.00	0	0
AHF6A: On 21/08/2022 Spot Bond					0.00000	101.22925				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	101.26590				0.00	0	0
Total AHF6A2 SPOT										0.00	0	0
Total For AHF6A2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF6B On 21/08/2024 Spot Bond					0.00000	101.30986			0.00	0	0
Total AHF6B1 SPOT									0.00	0	0
Total For AHF6B1									0.00	0	0
AHF6C On 21/08/2024 Spot Bond					0.00000	101.36847			0.00	0	0
Total AHF6C1 SPOT									0.00	0	0
Total For AHF6C1									0.00	0	0
AHF6D On 21/08/2024 Spot Bond					0.00000	101.77798			0.00	0	0
Total AHF6D1 SPOT									0.00	0	0
Total For AHF6D1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		336,251,860,000,000.00	3,362,518,600	2,997,481,400	
Total AHL01U SPOT								16,251,860,000,000.00	3,362,518,600	2,997,481,400	
Total For AHL01U								16,251,860,000,000.00	3,362,518,600	2,997,481,400	
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000		388,785,380,000,000.00	63,887,853,800	56,952,146,200	
Total AHL1AU SPOT								18,785,380,000,000.00	63,887,853,800	56,952,146,200	
Total For AHL1AU								18,785,380,000,000.00	63,887,853,800	56,952,146,200	
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000		365,037,240,000,000.00	3,650,372,400	3,650,372,400	
Total AHL1BU SPOT								15,037,240,000,000.00	3,650,372,400	3,650,372,400	
Total For AHL1BU								15,037,240,000,000.00	3,650,372,400	3,650,372,400	
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		027,255,768,400,000.00	10,272,557,684	8,520,083,054	
Total AHY2U SPOT								17,255,768,400,000.00	10,272,557,684	8,520,083,054	
Total For AHY2U								17,255,768,400,000.00	10,272,557,684	8,520,083,054	
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AIG2U SPOT								0.00	0	0	
Total For AIG2U								0.00	0	0	
AIR02 On 30/04/2023 Spot Bond			8.16000	112.40804	8.16000	112.38348		0.00	0	3,695,000,000	
Total AIR02 SPOT								0.00	0	3,695,000,000	
Total For AIR02								0.00	0	3,695,000,000	
AIR04 On 29/05/2024 Spot Bond			8.48000	103.94022	8.48000	103.91650		0.00	0	0	
Total AIR04 SPOT								0.00	0	0	
Total For AIR04								0.00	0	0	
AIR04U On 26/10/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total AIR04U SPOT								0.00	0	0	
Total For AIR04U								0.00	0	0	
AIR05 On 29/05/2030 Spot Bond			10.75500	96.61491	10.75500	96.58711		0.00	0	0	
Total AIR05 SPOT								0.00	0	0	
Total For AIR05								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIRL01 On 30/04/2028 Spot Bond			4.85500	175.76635	4.85500	175.74333			0.00	0	0
Total AIRL01 SPOT									0.00	0	0
Total For AIRL01									0.00	0	0
AIRS1L On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIRS1U SPOT									0.00	0	0
Total For AIRS1U									0.00	0	0
AIRT1L On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIRT1U SPOT									0.00	0	0
Total For AIRT1U									0.00	0	0
APF01L On 31/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total APF01U SPOT									0.00	0	0
Total For APF01U									0.00	0	0
APF04 On 21/10/2021 Spot Bond					0.00000	99.83382			0.00	0	0
Total APF04 SPOT									0.00	0	0
Total For APF04									0.00	0	0
APF05 On 24/08/2020 Spot Bond					0.00000	101.54762			0.00	0	0
Total APF05 SPOT									0.00	0	0
Total For APF05									0.00	0	0
APF06 On 24/08/2022 Spot Bond					0.00000	101.74294			0.00	0	0
Total APF06 SPOT									0.00	0	0
Total For APF06									0.00	0	0
APF07 On 25/06/2023 Spot Bond					0.00000	100.44345			0.00	0	0
Total APF07 SPOT									0.00	0	0
Total For APF07									0.00	0	0
APF08 On 24/07/2021 Spot Bond					0.00000	99.23556			0.00	0	60,000,000
Total APF08 SPOT									0.00	0	60,000,000
Total For APF08									0.00	0	60,000,000
APF09 On 24/07/2023 Spot Bond					0.00000	99.76795			0.00	0	0
Total APF09 SPOT									0.00	0	0
Total For APF09									0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	100.82197			0.00	0	0
Total APF10 SPOT									0.00	0	0
Total For APF10									0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	100.62859			0.00	0	0
Total APF11 SPOT									0.00	0	0
Total For APF11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS133U SPOT									0.00	0	0
Total For AS133U									0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS139U SPOT									0.00	0	0
Total For AS139U									0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS167U SPOT									0.00	0	0
Total For AS167U									0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS168U SPOT									0.00	0	0
Total For AS168U									0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS221U SPOT									0.00	0	0
Total For AS221U									0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS224U SPOT									0.00	0	0
Total For AS224U									0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS248U SPOT									0.00	0	0
Total For AS248U									0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS249U SPOT									0.00	0	0
Total For AS249U									0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS266U SPOT									0.00	0	0
Total For AS266U									0.00	0	0
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS288U SPOT									0.00	0	0
Total For AS288U									0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS294U SPOT									0.00	0	0
Total For AS294U									0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS334U SPOT									0.00	0	0
Total For AS334U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS343U SPOT									0.00	0	0
Total For AS343U									0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS345U SPOT									0.00	0	0
Total For AS345U									0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS347U SPOT									0.00	0	0
Total For AS347U									0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS349U SPOT									0.00	0	0
Total For AS349U									0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS350U SPOT									0.00	0	0
Total For AS350U									0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS367U SPOT									0.00	0	0
Total For AS367U									0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS377U SPOT									0.00	0	0
Total For AS377U									0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS391U SPOT									0.00	0	0
Total For AS391U									0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS404U SPOT									0.00	0	0
Total For AS404U									0.00	0	0
ASN02: On 07/12/2033 Spot Bond			4.64500	228.74195	4.64500	228.71325			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN03: On 07/12/2033 Spot Bond			4.66000	205.44427	4.66000	205.41841			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN05: On 22/04/2020 Spot Bond					0.00000	99.81212			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN05: On 28/04/2020 Spot Bond					0.00000	101.91562				0.00	0	0
Total ASN059 SPOT										0.00	0	0
Total For ASN059										0.00	0	0
ASN06: On 30/04/2020 Spot Bond					0.00000	101.83812				0.00	0	0
Total ASN061 SPOT										0.00	0	0
Total For ASN061										0.00	0	0
ASN06: On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN064 SPOT										0.00	0	0
Total For ASN064										0.00	0	0
ASN06: On 07/02/2020 Spot Bond					0.00000	101.61021				0.00	0	0
Total ASN069 SPOT										0.00	0	0
Total For ASN069										0.00	0	0
ASN07: On 20/06/2020 Spot Bond					0.00000	100.69580				0.00	0	0
Total ASN078 SPOT										0.00	0	0
Total For ASN078										0.00	0	0
ASN08: On 20/09/2020 Spot Bond					0.00000	100.59438				0.00	0	0
Total ASN080 SPOT										0.00	0	0
Total For ASN080										0.00	0	0
ASN08: On 20/06/2020 Spot Bond					0.00000	101.02547				0.00	77,600,000	19,400,000
Total ASN083 SPOT										0.00	77,600,000	19,400,000
Total For ASN083										0.00	77,600,000	19,400,000
ASN08: On 03/09/2020 Spot Bond					0.00000	101.13598				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	157.47097				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	100.00000				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	99.83945				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	101.55030				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN09: On 20/12/2020 Spot Bond					0.00000	92.87358			0.00	0	0
Total ASN099 SPOT									0.00	0	0
Total For ASN099									0.00	0	0
ASN111: On 02/12/2020 Spot Bond					0.00000	101.05826			0.00	0	0
Total ASN111 SPOT									0.00	0	0
Total For ASN111									0.00	0	0
ASN113: On 07/03/2021 Spot Bond					0.00000	100.87542			0.00	0	0
Total ASN113 SPOT									0.00	0	0
Total For ASN113									0.00	0	0
ASN115: On 10/12/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN115 SPOT									0.00	0	0
Total For ASN115									0.00	0	0
ASN121: On 20/12/2020 Spot Bond					0.00000	100.78235			0.00	0	0
Total ASN121 SPOT									0.00	0	0
Total For ASN121									0.00	0	0
ASN134: On 20/12/2020 Spot Bond					0.00000	100.77565			0.00	0	0
Total ASN134 SPOT									0.00	0	0
Total For ASN134									0.00	0	0
ASN135: On 05/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN135 SPOT									0.00	0	0
Total For ASN135									0.00	0	0
ASN137: On 31/01/2022 Spot Bond			4.30500	159.03399	4.30500	159.01559			0.00	0	0
Total ASN137 SPOT									0.00	0	0
Total For ASN137									0.00	0	0
ASN140: On 30/03/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN140 SPOT									0.00	0	0
Total For ASN140									0.00	0	0
ASN143: On 20/06/2020 Spot Bond					0.00000	101.21837			0.00	0	0
Total ASN143 SPOT									0.00	0	0
Total For ASN143									0.00	0	0
ASN144: On 28/04/2021 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN144 SPOT									0.00	0	0
Total For ASN144									0.00	0	0
ASN145: On 20/06/2021 Spot Bond					0.00000	88.80698			0.00	0	0
Total ASN145 SPOT									0.00	0	0
Total For ASN145									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN14(On 04/05/2021 Spot Bond					0.00000	101.73957				0.00	0	0
Total ASN146 SPOT										0.00	0	0
Total For ASN146										0.00	0	0
ASN14(On 04/05/2021 Spot Bond					0.00000	101.75669				0.00	0	0
Total ASN147 SPOT										0.00	0	0
Total For ASN147										0.00	0	0
ASN14(On 31/01/2022 Spot Bond			4.35000	158.89570	4.35000	158.87712				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	59.22808				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	101.08158				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			5.29000	166.63795	5.29000	166.61419				0.00	0	0
Total ASN154 SPOT										0.00	0	0
Total For ASN154										0.00	0	0
ASN15(On 29/06/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN156 SPOT										0.00	0	0
Total For ASN156										0.00	0	0
ASN15(On 06/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN157 SPOT										0.00	0	0
Total For ASN157										0.00	0	0
ASN15(On 27/07/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN159 SPOT										0.00	0	0
Total For ASN159										0.00	0	0
ASN16(On 08/08/2021 Spot Bond					0.00000	101.66052				0.00	0	0
Total ASN160 SPOT										0.00	0	0
Total For ASN160										0.00	0	0
ASN16(On 19/08/2021 Spot Bond					0.00000	101.35813				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16(On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	101.23574				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	100.68334				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	100.77128				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	100.37417				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			4.62000	105.51150	4.62000	105.49840				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	100.58104				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.58656				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	100.61073				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN201 On 24/08/2021 Spot Bond					0.00000	101.41037				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN209 On 24/08/2025 Spot Bond					0.00000	101.53855				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN210 On 28/08/2020 Spot Bond					0.00000	101.08583				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN214 On 29/08/2022 Spot Bond					0.00000	101.11855				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN243 On 09/03/2020 Spot Bond					0.00000	100.86616				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN255 On 29/05/2021 Spot Bond					0.00000	101.05675				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN264 On 20/06/2023 Spot Bond					0.00000	100.68199				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN274 On 20/06/2023 Spot Bond					0.00000	100.58440				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0
ASN278 On 15/08/2023 Spot Bond					0.00000	101.44610				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN279 On 20/08/2048 Spot Bond					0.00000	101.35184				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN280 On 21/08/2023 Spot Bond					0.00000	101.30701				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN286 On 13/09/2025 Spot Bond					0.00000	100.79836				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN29: On 26/09/2023 Spot Bond					0.00000	100.43951				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	100.61131				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	100.72221				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN314: On 17/01/2020 Spot Bond					0.00000	107.66496				0.00	0	0
Total ASN314 SPOT										0.00	0	0
Total For ASN314										0.00	0	0
ASN315: On 20/01/2021 Spot Bond					0.00000	100.84395				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN316: On 30/04/2020 Spot Bond					0.00000	101.85679				0.00	0	14,200,000,000
Total ASN316 SPOT										0.00	0	14,200,000,000
Total For ASN316										0.00	0	14,200,000,000
ASN317: On 30/03/2020 Spot Bond					0.00000	100.32783				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN318: On 31/03/2029 Spot Bond			4.62500	4.62500	4.62500	93.58628				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN319: On 28/02/2033 Spot Bond			4.80000	4.80000	4.80000	90.24087				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0
ASN327: On 20/06/2024 Spot Bond					0.00000	100.59026				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	100.64356				0.00	0	0
Total ASN328 SPOT										0.00	0	0
Total For ASN328										0.00	0	0
ASN333: On 09/05/2024 Spot Bond					0.00000	101.56784				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN33: On 20/06/2024 Spot Bond					0.00000	100.59309				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN33: On 31/01/2038 Spot Bond			4.73000	103.93740	4.73000	103.92417				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	100.61800				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	101.42339				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN34: On 12/02/2021 Spot Bond					0.00000	101.42339				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN34: On 20/06/2024 Spot Bond					0.00000	100.58097				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	100.61127				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	100.60117				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN35: On 20/06/2024 Spot Bond					0.00000	100.60117				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0
ASN36: On 30/08/2024 Spot Bond					0.00000	101.04734				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36: On 20/06/2024 Spot Bond					0.00000	100.67851				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	100.59373				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN37 On 20/12/2024 Spot Bond					0.00000	100.60787				0.00	0	0
Total ASN374 SPOT										0.00	0	0
Total For ASN374										0.00	0	0
ASN38 On 29/10/2021 Spot Bond					0.00000	101.85149				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	100.67417				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN38 On 15/03/2021 Spot Bond					0.00000	100.67417				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38 On 20/12/2022 Spot Bond					0.00000	100.67252				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38 On 20/12/2024 Spot Bond					0.00000	100.59710				0.00	0	0
Total ASN388 SPOT										0.00	0	0
Total For ASN388										0.00	0	0
ASN39 On 20/11/2020 Spot Bond					0.00000	100.94526				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN39 On 17/12/2025 Spot Bond					0.00000	100.66652				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN75 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ASN75U SPOT										0.00	0	0
Total For ASN75U										0.00	0	0
BAW18 On 05/12/2020 Spot Bond					0.00000	101.37805				0.00	0	60,000,000
Total BAW18 SPOT										0.00	0	60,000,000
Total For BAW18										0.00	0	60,000,000
BAW19 On 05/12/2020 Spot Bond			7.50000	102.79401	7.50000	102.77333				0.00	0	1,000,000,000
Total BAW19 SPOT										0.00	0	1,000,000,000
Total For BAW19										0.00	0	1,000,000,000
BAW21 On 24/03/2022 Spot Bond			7.72500	105.97264	7.72500	105.95057				0.00	0	0
Total BAW21 SPOT										0.00	0	0
Total For BAW21										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW21 On 24/03/2022 Spot Bond			9.30000	102.85093	9.30000	102.82524			0.00	0	0
Total BAW21/R208 SPOT									0.00	0	0
Total For BAW21/R208									0.00	0	0
BAW22 On 07/12/2022 Spot Bond					0.00000	102.67279			0.00	0	0
Total BAW22 SPOT									0.00	0	0
Total For BAW22									0.00	0	0
BAW25 On 08/05/2020 Spot Bond					0.00000	101.91051			0.00	0	0
Total BAW25 SPOT									0.00	0	0
Total For BAW25									0.00	0	0
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	101.92255			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	101.25674			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	100.90598			0.00	0	0
Total BAW30 SPOT									0.00	0	0
Total For BAW30									0.00	0	0
BAW31 On 30/09/2022 Spot Bond					0.00000	100.33582			0.00	0	0
Total BAW31 SPOT									0.00	0	0
Total For BAW31									0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	103.49220			0.00	0	0
Total BAYA57 SPOT									0.00	0	0
Total For BAYA57									0.00	0	0
BAYA58 On 30/06/2020 Spot Bond					0.00000	101.12269			0.00	0	0
Total BAYA58 SPOT									0.00	0	0
Total For BAYA58									0.00	0	0
BAYA60 On 30/06/2020 Spot Bond			11.07500	11.07500	11.07500	101.04900			0.00	0	0
Total BAYA60 SPOT									0.00	0	0
Total For BAYA60									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA61 On 30/06/2020 Spot Bond					0.00000	100.45615			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	100.42978			0.00	0	0
Total BAYA62 SPOT									0.00	0	0
Total For BAYA62									0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	101.96279			0.00	0	0
Total BAYA63 SPOT									0.00	0	0
Total For BAYA63									0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	100.43353			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	100.95880			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	100.42989			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			10.88000	10.88000	10.88000	101.20200			0.00	0	0
Total BAYA67 SPOT									0.00	0	0
Total For BAYA67									0.00	0	0
BAYA69 On 30/06/2021 Spot Bond					0.00000	100.40556			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	100.40556			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	100.40556			0.00	0	0
Total BAYA71 SPOT									0.00	0	0
Total For BAYA71									0.00	0	0
BAYA72 On 31/03/2026 Spot Bond			11.69500	11.69500	11.69500	105.58504		4,678,000,000,000.00	400,000,000	200,000,000	
Total BAYA72 SPOT								4,678,000,000,000.00	400,000,000	200,000,000	
Total For BAYA72								4,678,000,000,000.00	400,000,000	200,000,000	
BAYA73 On 31/03/2022 Spot Bond					0.00000	100.81599			0.00	0	0
Total BAYA73 SPOT									0.00	0	0
Total For BAYA73									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA74 On 01/07/2024 Spot Bond					0.00000	100.39768				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	100.68334				0.00	0	0
Total BAYA75 SPOT										0.00	0	0
Total For BAYA75										0.00	0	0
BAYA76 On 01/07/2022 Spot Bond					0.00000	100.68340				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	100.38462				0.00	0	0
Total BAYA77 SPOT										0.00	0	0
Total For BAYA77										0.00	0	0
BAYB07 On 31/03/2020 Spot Bond					0.00000	100.54572				0.00	0	0
Total BAYB07 SPOT										0.00	0	0
Total For BAYB07										0.00	0	0
BAYB08 On 30/09/2020 Spot Bond					0.00000	102.57527				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	100.56447				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	100.48982				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	100.49824				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	100.49824				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	100.49824				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	100.50780				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB17 On 30/09/2022 Spot Bond					0.00000	100.49892				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	100.49892				0.00	0	0
Total BAYB18 SPOT										0.00	0	0
Total For BAYB18										0.00	0	0
BAYB19 On 30/09/2022 Spot Bond					0.00000	100.49892				0.00	0	0
Total BAYB19 SPOT										0.00	0	0
Total For BAYB19										0.00	0	0
BAYD1U 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
BAYD2U 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
BAYD3U 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
BAYD4U 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
BAYD5U 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
BAYD6U On 30/06/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BAYD6U SPOT										0.00	0	0
Total For BAYD6U										0.00	0	0
BC126 On 29/05/2020 Spot Bond					0.00000	100.93192				0.00	0	0
Total BC126 SPOT										0.00	0	0
Total For BC126										0.00	0	0
BCJ15 On 09/11/2020 Spot Bond					0.00000	101.42839				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	100.80714				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD0302 On 18/04/2028 Spot Bond			8.64000	8.64000	8.64000	98.90518			0.00	0	0
Total BD0302 SPOT									0.00	0	0
Total For BD0302									0.00	0	0
BD302L On 18/04/2028 Spot Bond			100.00000	10.00358	100.00000	9.98144			0.00	0	0
Total BD302U SPOT									0.00	0	0
Total For BD302U									0.00	0	0
BDX211 On 05/08/2033 Spot Bond					0.00000	101.71255			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	100.96666			0.00	0	0
Total BDX31 SPOT									0.00	0	0
Total For BDX31									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
BGL03 On 05/02/2020 Spot Bond					0.00000	102.13621			0.00	0	272,000,000
Total BGL03 SPOT									0.00	0	272,000,000
Total For BGL03									0.00	0	272,000,000
BGL04 On 05/02/2020 Spot Bond			7.88000	104.55100	7.88000	104.52853			0.00	0	0
Total BGL04 SPOT									0.00	0	0
Total For BGL04									0.00	0	0
BGL05 On 04/09/2020 Spot Bond			9.57500	105.20368	9.57500	105.17665			0.00	0	0
Total BGL05 SPOT									0.00	0	0
Total For BGL05									0.00	0	0
BGL06 On 04/09/2020 Spot Bond					0.00000	102.40261			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			9.48000	109.63799	9.48000	109.61009			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	101.20370			0.00	0	0
Total BGL08 SPOT									0.00	0	0
Total For BGL08									0.00	0	0
BGL09 On 29/09/2020 Spot Bond			9.27500	104.76649	9.27500	104.74040			0.00	0	0
Total BGL09 SPOT									0.00	0	0
Total For BGL09									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL10 On 05/05/2021 Spot Bond					0.00000	105.02052				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			10.05500	105.22663	10.05500	105.19828				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	105.47058				0.00	0	250,000,000
Total BGL12 SPOT										0.00	0	250,000,000
Total For BGL12										0.00	0	250,000,000
BGL13 On 20/08/2021 Spot Bond			8.48000	109.47977	8.48000	109.45506				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	106.26451				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	104.60975				0.00	140,000,000	110,000,000
Total BGL15 SPOT										0.00	140,000,000	110,000,000
Total For BGL15										0.00	140,000,000	110,000,000
BGL16 On 25/05/2022 Spot Bond					0.00000	101.46431				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	107.48003				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0
BGL18 On 30/09/2022 Spot Bond					0.00000	103.16568				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	103.63646				0.00	0	0
Total BGL19 SPOT										0.00	0	0
Total For BGL19										0.00	0	0
BGT01 On 12/09/2022 Spot Bond					0.00000	107.53051				0.00	0	40,000,000
Total BGT01 SPOT										0.00	0	40,000,000
Total For BGT01										0.00	0	40,000,000
BID07 On 30/06/2020 Spot Bond					0.00000	100.72033				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BID08 On 30/06/2022 Spot Bond					0.00000	101.51973				0.00	0	0
Total BID08 SPOT										0.00	0	0
Total For BID08										0.00	0	0
BID09 On 15/11/2021 Spot Bond					0.00000	101.43044				0.00	0	0
Total BID09 SPOT										0.00	0	0
Total For BID09										0.00	0	0
BID10 On 15/11/2023 Spot Bond					0.00000	101.35632				0.00	0	0
Total BID10 SPOT										0.00	0	0
Total For BID10										0.00	0	0
BID11 On 15/11/2023 Spot Bond			8.22000	106.04654	8.22000	106.02308				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	100.81786				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	100.63249				0.00	0	0
Total BID13 SPOT										0.00	0	0
Total For BID13										0.00	0	0
BID14 On 28/10/2022 Spot Bond					0.00000	101.70482				0.00	0	0
Total BID14 SPOT										0.00	0	0
Total For BID14										0.00	0	0
BID15 On 28/10/2024 Spot Bond					0.00000	101.46105				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0
BNPP0 On 31/01/2024 Spot Bond					0.00000	101.96745				0.00	0	0
Total BNPP01 SPOT										0.00	0	0
Total For BNPP01										0.00	0	0
BNPP0.On 12/10/2028 Spot Bond					0.00000	100.02458				0.00	0	0
Total BNPP02 SPOT										0.00	0	0
Total For BNPP02										0.00	0	0
BNPP0.On 21/02/2023 Spot Bond					0.00000	101.39770				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	100.22479				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF0: On 22/03/2020 Spot Bond					0.00000	100.51427				0.00	0	0
Total BPPF02 SPOT										0.00	0	0
Total For BPPF02										0.00	0	0
BPPF0: On 15/09/2020 Spot Bond					0.00000	100.99315				0.00	0	0
Total BPPF04 SPOT										0.00	0	0
Total For BPPF04										0.00	0	0
BPPF0: On 22/03/2021 Spot Bond					0.00000	100.49350				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	99.95362				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1: On 09/10/2023 Spot Bond					0.00000	100.33999				0.00	0	0
Total BPPF13 SPOT										0.00	0	0
Total For BPPF13										0.00	0	0
BPPF1: On 22/03/2020 Spot Bond					0.00000	100.47271				0.00	0	0
Total BPPF15 SPOT										0.00	0	0
Total For BPPF15										0.00	0	0
BPPF1: On 23/07/2020 Spot Bond					0.00000	99.82005				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1: On 23/01/2020 Spot Bond					0.00000	99.81664				0.00	0	0
Total BPPF17 SPOT										0.00	0	0
Total For BPPF17										0.00	0	0
BPPF1: On 19/11/2020 Spot Bond					0.00000	101.18613				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0
BPPF1: On 19/11/2022 Spot Bond					0.00000	101.23777				0.00	0	0
Total BPPF19 SPOT										0.00	0	0
Total For BPPF19										0.00	0	0
BPPF2: On 19/11/2024 Spot Bond					0.00000	101.26672				0.00	0	0
Total BPPF20 SPOT										0.00	0	0
Total For BPPF20										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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BS2A2L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1L On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.44472				0.00	0	0
Total BWZ20A SPOT										0.00	0	0
Total For BWZ20A										0.00	0	0
BWZ21 On 27/03/2021 Spot Bond					0.00000	100.43966				0.00	0	0
Total BWZ21B SPOT										0.00	0	0
Total For BWZ21B										0.00	0	0
BWZJ2 On 10/11/2021 Spot Bond					0.00000	101.60255				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX161U SPOT										0.00	0	0
Total For BX161U										0.00	0	0
BX162L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX162U SPOT										0.00	0	0
Total For BX162U										0.00	0	0
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BYB10I On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BYB10U SPOT									0.00	0	0
Total For BYB10U									0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.79500	101.81471	7.79500	101.79347			0.00	0	0
Total CBL22 SPOT									0.00	0	0
Total For CBL22									0.00	0	0
CBL24 On 02/11/2020 Spot Bond					0.00000	102.87460			0.00	0	0
Total CBL24 SPOT									0.00	0	0
Total For CBL24									0.00	0	0
CBL26 On 06/05/2021 Spot Bond			7.80000	106.15208	7.80000	106.12978			0.00	0	0
Total CBL26 SPOT									0.00	0	0
Total For CBL26									0.00	0	0
CBL27 On 12/05/2020 Spot Bond					0.00000	101.88757			0.00	0	0
Total CBL27 SPOT									0.00	0	0
Total For CBL27									0.00	0	0
CBL28 On 21/05/2021 Spot Bond					0.00000	101.24110			0.00	0	0
Total CBL28 SPOT									0.00	0	0
Total For CBL28									0.00	0	0
CBL29 On 30/04/2024 Spot Bond					0.00000	101.82413			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			9.58500	109.34291	9.58500	109.31494			0.00	0	0
Total CCT01 SPOT									0.00	0	0
Total For CCT01									0.00	0	0
CCT02 On 12/06/2024 Spot Bond			9.38500	108.95927	9.38500	108.93196			0.00	0	600,000,000
Total CCT02 SPOT									0.00	0	600,000,000
Total For CCT02									0.00	0	600,000,000
CCT03 On 15/03/2025 Spot Bond			9.17500	111.73519	9.17500	111.70766			0.00	0	0
Total CCT03 SPOT									0.00	0	0
Total For CCT03									0.00	0	0
CCT04 On 17/07/2027 Spot Bond			9.63500	102.75856	9.63500	102.73229			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	102.23520	10.00000	102.20850			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CGR21 On 12/10/2020 Spot Bond					0.00000	100.73843				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	103.21946				0.00	0	0
Total CGR24 SPOT										0.00	0	0
Total For CGR24										0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	102.65160				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	99.80404				0.00	0	0
Total CGR32 SPOT										0.00	0	0
Total For CGR32										0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	100.64736				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	101.83816				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	100.53315				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	102.20175				0.00	0	0
Total CGR42 SPOT										0.00	0	0
Total For CGR42										0.00	0	0
CGR43 On 08/02/2022 Spot Bond					0.00000	101.97764				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	100.23492				0.00	0	0
Total CGR44 SPOT										0.00	0	0
Total For CGR44										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR45 On 30/10/2021 Spot Bond					0.00000	102.14643			0.00	0	0
Total CGR45 SPOT									0.00	0	0
Total For CGR45									0.00	0	0
CL567L On 12/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL567U SPOT									0.00	0	0
Total For CL567U									0.00	0	0
CL568L On 07/12/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL568U SPOT									0.00	0	0
Total For CL568U									0.00	0	0
CL569L On 24/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL569U SPOT									0.00	0	0
Total For CL569U									0.00	0	0
CL570L On 30/05/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL570U SPOT									0.00	0	0
Total For CL570U									0.00	0	0
CL571L On 26/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CL571U SPOT									0.00	0	0
Total For CL571U									0.00	0	0
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	100.35286			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN193 On 29/08/2021 Spot Bond			3.14000	155.64283	3.14000	155.55205				0.00	0	0
Total CLN193 SPOT										0.00	0	0
Total For CLN193										0.00	0	0
CLN198 On 13/09/2021 Spot Bond			4.27500	4.27500	4.27500	152.13470				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	102.23500	10.00000	102.20900				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	102.23500	10.00000	102.20900				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	102.23500	10.00000	102.20900				0.00	0	0
Total CLN292/JIBAR SPOT										0.00	0	0
Total For CLN292/JIBAR										0.00	0	0
CLN313 On 14/11/2022 Spot Bond					0.00000	101.59760				0.00	0	0
Total CLN313 SPOT										0.00	0	0
Total For CLN313										0.00	0	0
CLN314 On 14/11/2022 Spot Bond			10.07000	100.32129	10.07000	100.29422				0.00	0	0
Total CLN314 SPOT										0.00	0	0
Total For CLN314										0.00	0	0
CLN315 On 20/03/2023 Spot Bond			10.59000	101.81900	10.59000	101.79013				0.00	0	0
Total CLN315 SPOT										0.00	0	0
Total For CLN315										0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	100.68343				0.00	0	0
Total CLN317 SPOT										0.00	0	0
Total For CLN317										0.00	0	0
CLN318 On 14/11/2022 Spot Bond					0.00000	101.56445				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN345 On 20/12/2023 Spot Bond					0.00000	100.03128				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			9.25000	107.78594	9.25000	107.75917				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN364 On 06/08/2023 Spot Bond					0.00000	101.96994			0.00	0	0
Total CLN364 SPOT									0.00	0	0
Total For CLN364									0.00	0	0
CLN365 On 20/03/2024 Spot Bond			11.39000	109.30325	11.39000	109.27000			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	102.04503			0.00	0	0
Total CLN366 SPOT									0.00	0	0
Total For CLN366									0.00	0	0
CLN370 On 26/07/2022 Spot Bond					0.00000	101.97952			0.00	0	0
Total CLN370 SPOT									0.00	0	0
Total For CLN370									0.00	0	0
CLN371 On 20/03/2024 Spot Bond					0.00000	108.08513			0.00	0	0
Total CLN371 SPOT									0.00	0	0
Total For CLN371									0.00	0	0
CLN376 On 20/03/2021 Spot Bond			8.07500	105.14439	8.07500	105.12153			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	101.94787	10.98000	101.91794			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	103.50183	11.00000	103.47138			0.00	0	0
Total CLN380 SPOT									0.00	0	0
Total For CLN380									0.00	0	0
CLN382 On 20/03/2021 Spot Bond					0.00000	100.67497			0.00	0	0
Total CLN382 SPOT									0.00	0	0
Total For CLN382									0.00	0	0
CLN384 On 20/09/2024 Spot Bond			11.18000	106.88122	11.18000	106.84928			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	100.73410			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	100.60779			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN387 On 26/01/2021 Spot Bond					0.00000	102.09650				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	100.61129				0.00	0	0
Total CLN394 SPOT										0.00	0	0
Total For CLN394										0.00	0	0
CLN396 On 20/03/2020 Spot Bond					0.00000	100.70310				0.00	0	0
Total CLN396 SPOT										0.00	0	0
Total For CLN396										0.00	0	0
CLN397 On 20/06/2020 Spot Bond					0.00000	100.90676				0.00	0	0
Total CLN397 SPOT										0.00	0	0
Total For CLN397										0.00	0	0
CLN398 On 14/11/2022 Spot Bond					0.00000	101.51140				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	101.50311				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	100.61117				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	99.49871				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	100.61454				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	103.66617				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	102.07741				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	100.87605				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN41: On 18/07/2020 Spot Bond					0.00000	100.23509				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	101.14194				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN41: On 20/09/2020 Spot Bond					0.00000	100.70188				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN41: On 18/07/2020 Spot Bond					0.00000	99.82737				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN41: On 23/09/2020 Spot Bond					0.00000	100.61764				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN41: On 20/12/2020 Spot Bond					0.00000	100.73546				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	103.52155				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN42: On 26/01/2021 Spot Bond					0.00000	102.61591				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	106.54400				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	105.56000				0.00	0	0
Total CLN423 SPOT										0.00	0	0
Total For CLN423										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	106.64600				0.00	0	0
Total CLN424 SPOT										0.00	0	0
Total For CLN424										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	101.59724				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN426 On 20/12/2020 Spot Bond					0.00000	105.21900				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN429 On 20/12/2020 Spot Bond					0.00000	100.87594				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN430 On 20/12/2020 Spot Bond					0.00000	151.46200				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN431 On 20/12/2020 Spot Bond					0.00000	107.11900				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN432 On 20/12/2020 Spot Bond					0.00000	107.66900				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	108.13500				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	152.44800				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN436 On 20/12/2020 Spot Bond					0.00000	100.67172				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN437 On 20/12/2020 Spot Bond					0.00000	100.64148				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0
CLN439 On 03/02/2021 Spot Bond					0.00000	102.56622				0.00	0	0
Total CLN439 SPOT										0.00	0	0
Total For CLN439										0.00	0	0
CLN440 On 20/03/2021 Spot Bond					0.00000	154.21600				0.00	0	0
Total CLN440 SPOT										0.00	0	0
Total For CLN440										0.00	0	0
CLN445 On 24/05/2021 Spot Bond			7.97500	105.85310	7.97500	105.83036				0.00	0	0
Total CLN445 SPOT										0.00	0	0
Total For CLN445										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN452 On 31/01/2022 Spot Bond			4.57500	158.20654	4.57500	158.18710				0.00	0	0
Total CLN452 SPOT										0.00	0	0
Total For CLN452										0.00	0	0
CLN453 On 31/01/2025 Spot Bond			6.81000	117.83966	6.81000	117.81821				0.00	0	0
Total CLN453 SPOT										0.00	0	0
Total For CLN453										0.00	0	0
CLN454 On 31/01/2025 Spot Bond			7.05000	116.55277	7.05000	116.53083				0.00	0	0
Total CLN454 SPOT										0.00	0	0
Total For CLN454										0.00	0	0
CLN455 On 20/12/2021 Spot Bond					0.00000	100.75710				0.00	0	0
Total CLN455 SPOT										0.00	0	0
Total For CLN455										0.00	0	0
CLN456 On 17/11/2021 Spot Bond					0.00000	101.42097				0.00	0	0
Total CLN456 SPOT										0.00	0	0
Total For CLN456										0.00	0	0
CLN457 On 29/11/2021 Spot Bond					0.00000	101.76334				0.00	0	0
Total CLN457 SPOT										0.00	0	0
Total For CLN457										0.00	0	0
CLN458 On 29/11/2021 Spot Bond					0.00000	101.15024				0.00	0	0
Total CLN458 SPOT										0.00	0	0
Total For CLN458										0.00	0	0
CLN460 On 29/11/2021 Spot Bond					0.00000	101.15024				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	104.01953				0.00	0	0
Total CLN461 SPOT										0.00	0	0
Total For CLN461										0.00	0	0
CLN462 On 16/02/2022 Spot Bond			9.24500	107.90215	9.24500	107.87566				0.00	0	0
Total CLN462 SPOT										0.00	0	0
Total For CLN462										0.00	0	0
CLN464 On 13/03/2022 Spot Bond			8.68000	106.03708	8.68000	106.01232				0.00	0	0
Total CLN464 SPOT										0.00	0	0
Total For CLN464										0.00	0	0
CLN465 On 14/03/2020 Spot Bond					0.00000	100.65896				0.00	0	0
Total CLN465 SPOT										0.00	0	0
Total For CLN465										0.00	0	0
CLN467 On 27/03/2020 Spot Bond					0.00000	100.41564				0.00	0	0
Total CLN467 SPOT										0.00	0	0
Total For CLN467										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN466 On 28/03/2020 Spot Bond					0.00000	100.35813				0.00	0	0
Total CLN468 SPOT										0.00	0	0
Total For CLN468										0.00	0	0
CLN469 On 28/03/2022 Spot Bond					0.00000	101.27072				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	101.52191				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	101.20098				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	100.67839				0.00	0	0
Total CLN476 SPOT										0.00	0	0
Total For CLN476										0.00	0	0
CLN477 On 29/11/2021 Spot Bond			100.00000	30.29162	100.00000	30.22421				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	101.42784				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	102.67357				0.00	0	0
Total CLN483 SPOT										0.00	0	0
Total For CLN483										0.00	0	0
CLN484 On 02/12/2021 Spot Bond					0.00000	102.28221				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			8.17500	103.68356	8.17500	103.66087				0.00	0	0
Total CLN485 SPOT										0.00	0	0
Total For CLN485										0.00	0	0
CLN486 On 20/06/2022 Spot Bond					0.00000	101.06865				0.00	0	0
Total CLN486 SPOT										0.00	0	0
Total For CLN486										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN487 On 07/12/2021 Spot Bond			11.68000	102.90663	11.68000	103.24041				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			8.48000	105.74566	8.48000	105.72179				0.00	0	0
Total CLN488 SPOT										0.00	0	0
Total For CLN488										0.00	0	0
CLN489 On 28/03/2020 Spot Bond					0.00000	100.42576				0.00	0	0
Total CLN489 SPOT										0.00	0	0
Total For CLN489										0.00	0	0
CLN490 On 28/03/2022 Spot Bond					0.00000	101.26922				0.00	0	0
Total CLN490 SPOT										0.00	0	0
Total For CLN490										0.00	0	0
CLN491 On 20/06/2022 Spot Bond					0.00000	100.67796				0.00	0	0
Total CLN493 SPOT										0.00	0	0
Total For CLN493										0.00	0	0
CLN492 On 29/08/2020 Spot Bond					0.00000	101.08161				0.00	0	0
Total CLN495 SPOT										0.00	0	0
Total For CLN495										0.00	0	0
CLN493 On 04/09/2024 Spot Bond			8.88000	108.09987	8.88000	108.07407				0.00	0	0
Total CLN496 SPOT										0.00	0	0
Total For CLN496										0.00	0	0
CLN494 On 04/09/2024 Spot Bond					0.00000	102.44244				0.00	0	0
Total CLN497 SPOT										0.00	0	0
Total For CLN497										0.00	0	0
CLN495 On 08/06/2022 Spot Bond					0.00000	103.01583				0.00	0	0
Total CLN498 SPOT										0.00	0	0
Total For CLN498										0.00	0	0
CLN496 On 20/05/2021 Spot Bond					0.00000	101.34904				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN500 On 10/10/2020 Spot Bond					0.00000	100.08798				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN501 On 11/10/2022 Spot Bond					0.00000	100.02392				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN502 On 11/10/2024 Spot Bond					0.00000	100.02478				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN504 On 11/10/2024 Spot Bond					0.00000	100.02478				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN505 On 24/10/2020 Spot Bond					0.00000	99.77792				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN507 On 20/12/2022 Spot Bond					0.00000	101.06486				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN508 On 24/02/2020 Spot Bond					0.00000	101.34934				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN510 On 11/10/2020 Spot Bond					0.00000	100.02339				0.00	0	0
Total CLN510 SPOT										0.00	0	0
Total For CLN510										0.00	0	0
CLN511 On 14/11/2022 Spot Bond					0.00000	98.85266				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN516 On 15/09/2022 Spot Bond			9.96000	103.31143	9.96000	103.28384				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	102.07618	10.01000	102.04894				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	101.28804				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	100.41075	9.60000	101.83030				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN520 On 12/03/2023 Spot Bond					0.00000	100.80241				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN52 On 17/09/2020 Spot Bond					0.00000	100.64772				0.00	0	0
Total CLN521 SPOT										0.00	0	0
Total For CLN521										0.00	0	0
CLN52 On 27/02/2023 Spot Bond					0.00000	101.15022				0.00	0	0
Total CLN522 SPOT										0.00	0	0
Total For CLN522										0.00	0	0
CLN52 On 13/05/2021 Spot Bond					0.00000	101.50189				0.00	0	0
Total CLN523 SPOT										0.00	0	0
Total For CLN523										0.00	0	0
CLN52 On 09/09/2022 Spot Bond			9.20000	103.21351	9.20000	103.18802				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52 On 24/04/2021 Spot Bond					0.00000	99.77662				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN52 On 26/04/2023 Spot Bond					0.00000	101.90492				0.00	0	0
Total CLN526 SPOT										0.00	0	0
Total For CLN526										0.00	0	0
CLN52 On 21/02/2024 Spot Bond					0.00000	103.26312				0.00	0	0
Total CLN527 SPOT										0.00	0	0
Total For CLN527										0.00	0	0
CLN52 On 25/11/2022 Spot Bond					0.00000	102.26156				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52 On 29/11/2021 Spot Bond					0.00000	102.96459				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0
CLN53 On 12/03/2021 Spot Bond					0.00000	100.76953				0.00	0	0
Total CLN530 SPOT										0.00	0	0
Total For CLN530										0.00	0	0
CLN53 On 12/03/2023 Spot Bond					0.00000	100.80241				0.00	0	0
Total CLN531 SPOT										0.00	0	0
Total For CLN531										0.00	0	0
CLN53 On 20/06/2023 Spot Bond					0.00000	102.71568				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53: On 20/06/2023 Spot Bond					0.00000	100.64501				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53: On 18/07/2025 Spot Bond					0.00000	99.85786				0.00	0	0
Total CLN534 SPOT										0.00	0	0
Total For CLN534										0.00	0	0
CLN53: On 18/07/2025 Spot Bond			9.86500	9.86500	9.86500	101.91474				0.00	0	0
Total CLN535 SPOT										0.00	0	0
Total For CLN535										0.00	0	0
CLN53: On 18/07/2023 Spot Bond					0.00000	98.02550				0.00	0	0
Total CLN536 SPOT										0.00	0	0
Total For CLN536										0.00	0	0
CLN53: On 25/10/2023 Spot Bond					0.00000	101.94457				0.00	0	0
Total CLN537 SPOT										0.00	0	0
Total For CLN537										0.00	0	0
CLN53: On 16/08/2023 Spot Bond					0.00000	101.45988				0.00	0	0
Total CLN538 SPOT										0.00	0	0
Total For CLN538										0.00	0	0
CLN53: On 20/12/2023 Spot Bond					0.00000	100.80935				0.00	0	0
Total CLN539 SPOT										0.00	0	0
Total For CLN539										0.00	0	0
CLN54: On 17/01/2024 Spot Bond					0.00000	99.92202				0.00	0	0
Total CLN540 SPOT										0.00	0	0
Total For CLN540										0.00	0	0
CLN54: On 20/12/2023 Spot Bond					0.00000	120.33200				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0
CLN54: On 30/05/2022 Spot Bond					0.00000	101.05914				0.00	0	14,200,000,000
Total CLN542 SPOT										0.00	0	14,200,000,000
Total For CLN542										0.00	0	14,200,000,000
CLN54: On 07/06/2023 Spot Bond					0.00000	108.50800				0.00	0	0
Total CLN543 SPOT										0.00	0	0
Total For CLN543										0.00	0	0
CLN54: On 20/12/2023 Spot Bond					0.00000	102.31143				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN544 On 17/01/2024 Spot Bond					0.00000	99.92323				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			9.33500	107.30382	9.33500	107.27723				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			9.38500	105.72979	9.38500	105.70315				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			9.47500	104.77267	9.47500	104.74602				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN548 On 07/12/2025 Spot Bond			4.84000	4.84000	4.84000	104.85724				0.00	0	0
Total CLN549 SPOT										0.00	0	0
Total For CLN549										0.00	0	0
CLN55 On 18/04/2028 Spot Bond					0.00000	263.26306				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN550 On 07/12/2025 Spot Bond			4.84000	4.84000	4.84000	104.85638				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN551 On 03/03/2020 Spot Bond				100.00000	0.00000	105.58200				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN552 On 20/12/2023 Spot Bond					0.00000	121.12300				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0
CLN553 On 20/03/2024 Spot Bond					0.00000	100.27440				0.00	0	0
Total CLN553 SPOT										0.00	0	0
Total For CLN553										0.00	0	0
CLN554 On 20/03/2023 Spot Bond					0.00000	100.27063				0.00	0	0
Total CLN554 SPOT										0.00	0	0
Total For CLN554										0.00	0	0
CLN555 On 20/12/2020 Spot Bond					0.00000	101.83618				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN556 On 15/11/2023 Spot Bond					0.00000	101.51289				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN557 On 12/11/2023 Spot Bond					0.00000	101.51760				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN558 On 24/11/2024 Spot Bond					0.00000	101.23389				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN559 On 17/01/2024 Spot Bond					0.00000	99.91596				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN560 On 20/12/2023 Spot Bond				100.00000	0.00000	110.74200				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	101.58492				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			10.16000	101.15887	10.16000	101.73004				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			9.33500	106.48982	9.33500	105.37656				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	101.64051				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	101.24388				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	99.91394				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	101.01370				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN568 On 11/02/2024 Spot Bond					0.00000	101.52400				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	101.62330				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	101.64016				0.00	0	0
Total CLN570 SPOT										0.00	0	0
Total For CLN570										0.00	0	0
CLN571 On 12/11/2025 Spot Bond			9.56500	104.63235	9.56500	103.52251				0.00	0	0
Total CLN571 SPOT										0.00	0	0
Total For CLN571										0.00	0	0
CLN572 On 12/11/2025 Spot Bond					0.00000	101.56899				0.00	0	0
Total CLN572 SPOT										0.00	0	0
Total For CLN572										0.00	0	0
CLN573 On 13/05/2021 Spot Bond					0.00000	101.56935				0.00	0	0
Total CLN573 SPOT										0.00	0	0
Total For CLN573										0.00	0	0
CLN574 On 11/02/2024 Spot Bond					0.00000	101.52922				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	100.68542				0.00	0	0
Total CLN575 SPOT										0.00	0	0
Total For CLN575										0.00	0	0
CLN576 On 25/04/2023 Spot Bond					0.00000	102.96400				0.00	0	0
Total CLN576 SPOT										0.00	0	0
Total For CLN576										0.00	0	0
CLN577 On 20/06/2024 Spot Bond					0.00000	100.68522				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN578 On 18/04/2026 Spot Bond					0.00000	99.86169				0.00	0	0
Total CLN578 SPOT										0.00	0	0
Total For CLN578										0.00	0	0
CLN579 On 02/04/2024 Spot Bond					0.00000	100.30196				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN58(On 10/10/2024 Spot Bond					0.00000	100.10958				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN58 On 10/05/2024 Spot Bond					0.00000	101.55032				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN58 On 30/05/2022 Spot Bond					0.00000	101.01835				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
CLN58 On 16/09/2025 Spot Bond					0.00000	100.76653				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN58 On 18/04/2022 Spot Bond					0.00000	99.87072				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN58 On 31/05/2022 Spot Bond					0.00000	101.00078				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN58 On 16/09/2025 Spot Bond					0.00000	101.41550				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN58 On 10/06/2026 Spot Bond					0.00000	100.86222				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN58 On 14/06/2022 Spot Bond					0.00000	100.64391				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0
CLN58 On 18/06/2024 Spot Bond					0.00000	100.65657				0.00	0	0
Total CLN589 SPOT										0.00	0	0
Total For CLN589										0.00	0	0
CLN59 On 16/09/2025 Spot Bond					0.00000	100.75674				0.00	0	0
Total CLN590 SPOT										0.00	0	0
Total For CLN590										0.00	0	0
CLN59 On 05/12/2026 Spot Bond					0.00000	102.83960				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN592 On 05/12/2026 Spot Bond			5.03000	122.99249	5.03000	100.75083			0.00	0	0
Total CLN592 SPOT									0.00	0	0
Total For CLN592									0.00	0	0
CLN593 On 24/11/2024 Spot Bond					0.00000	101.22034			0.00	0	0
Total CLN593 SPOT									0.00	0	0
Total For CLN593									0.00	0	0
CLN594 On 07/12/2025 Spot Bond					0.00000	100.91899			0.00	0	0
Total CLN594 SPOT									0.00	0	0
Total For CLN594									0.00	0	0
CLN595 On 27/06/2022 Spot Bond					0.00000	100.42622			0.00	0	0
Total CLN595 SPOT									0.00	0	0
Total For CLN595									0.00	0	0
CLN596 On 24/11/2024 Spot Bond					0.00000	101.22034			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	102.67434			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	100.29070			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	100.81304			0.00	0	0
Total CLN599 SPOT									0.00	0	0
Total For CLN599									0.00	0	0
CLN600 On 18/06/2024 Spot Bond					0.00000	100.65657			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	100.65657			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	100.97600			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	103.83980			0.00	0	0
Total CLN603 SPOT									0.00	0	0
Total For CLN603									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN604 On 05/08/2024 Spot Bond					0.00000	101.59825				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	101.46633				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	99.99984				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	99.92931				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN608 On 22/08/2024 Spot Bond					0.00000	101.27835				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	101.93494	9.32000	101.90956				0.00	0	0
Total CLN609 SPOT										0.00	0	0
Total For CLN609										0.00	0	0
CLN61 On 02/03/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total CLN61 SPOT										0.00	0	0
Total For CLN61										0.00	0	0
CLN610 On 23/07/2022 Spot Bond					0.00000	101.92997				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	99.99984				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	100.87540				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN613 On 22/08/2022 Spot Bond					0.00000	101.24966				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN614 On 30/11/2021 Spot Bond					0.00000	101.01823				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN615 On 30/09/2020 Spot Bond					0.00000	100.33340				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	100.72194				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	100.64149				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN618 On 20/12/2022 Spot Bond					0.00000	100.66848				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN619 On 30/11/2021 Spot Bond					0.00000	101.00075				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN620 On 28/10/2024 Spot Bond					0.00000	101.73594				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN621 On 28/10/2022 Spot Bond					0.00000	101.73193				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN622 On 28/04/2021 Spot Bond					0.00000	101.62818				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN623 On 20/12/2024 Spot Bond					0.00000	100.74218				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0
CLN624 On 25/01/2023 Spot Bond			8.61000	104.94352	0.00000	101.63257				0.00	0	0
Total CLN624 SPOT										0.00	0	0
Total For CLN624										0.00	0	0
CLN625 On 25/01/2023 Spot Bond					8.61000	104.88682				0.00	0	0
Total CLN625 SPOT										0.00	0	0
Total For CLN625										0.00	0	0
CLN626 On 19/08/2025 Spot Bond					0.00000	101.48870				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN627 On 31/07/2034 Spot Bond					0.00000	101.58582			0.00	0	0
Total CLN627 SPOT									0.00	0	0
Total For CLN627									0.00	0	0
CLN628 On 31/07/2034 Spot Bond			11.44500	88.23920	11.44500	88.80767			0.00	0	0
Total CLN628 SPOT									0.00	0	0
Total For CLN628									0.00	0	0
CLN629 On 20/11/2021 Spot Bond					0.00000	101.21694			0.00	0	0
Total CLN629 SPOT									0.00	0	0
Total For CLN629									0.00	0	0
CLN630 On 19/08/2025 Spot Bond			10.03500	100.43510	10.03500	101.55267			0.00	0	0
Total CLN630 SPOT									0.00	0	0
Total For CLN630									0.00	0	0
CLN631 On 19/08/2025 Spot Bond					0.00000	101.25068			0.00	0	0
Total CLN631 SPOT									0.00	0	0
Total For CLN631									0.00	0	0
CLN632 On 21/05/2021 Spot Bond					0.00000	101.07127			0.00	0	0
Total CLN632 SPOT									0.00	0	0
Total For CLN632									0.00	0	0
CLN633 On 09/10/2034 Spot Bond					0.00000	100.04928			0.00	0	0
Total CLN633 SPOT									0.00	0	0
Total For CLN633									0.00	0	0
CLN634 On 09/05/2022 Spot Bond					0.00000	100.79878			0.00	0	0
Total CLN634 SPOT									0.00	0	0
Total For CLN634									0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.64000	98.92804	8.64000	98.90518			0.00	0	0
Total CLN81 SPOT									0.00	0	0
Total For CLN81									0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	100.61790			0.00	0	0
Total CLNF15 SPOT									0.00	0	0
Total For CLNF15									0.00	0	0
CLNF16 On 17/08/2021 Spot Bond					0.00000	101.40943			0.00	0	0
Total CLNF16 SPOT									0.00	0	0
Total For CLNF16									0.00	0	0
COJ05 On 05/06/2023 Spot Bond			8.22000	112.92508	8.22000	112.90023			0.00	0	0
Total COJ05 SPOT									0.00	0	0
Total For COJ05									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ07 On 23/03/2021 Spot Bond			8.15500	106.26408	8.15500	106.24076			0.00	0	100,000,000
Total COJ07 SPOT									0.00	0	100,000,000
Total For COJ07									0.00	0	100,000,000
COJ08 On 22/06/2026 Spot Bond			9.89500	108.03222	9.89500	108.00371			0.00	0	0
Total COJ08 SPOT									0.00	0	0
Total For COJ08									0.00	0	0
COJG0 On 09/06/2024 Spot Bond			8.66000	106.47547	8.66000	106.45080			0.00	0	0
Total COJG01 SPOT									0.00	0	0
Total For COJG01									0.00	0	0
COT01 On 03/04/2023 Spot Bond			9.31500	102.00458	9.31500	101.97921			0.00	0	0
Total COT01 SPOT									0.00	0	0
Total For COT01									0.00	0	0
COT02 On 03/04/2028 Spot Bond			10.89500	99.15435	10.89500	99.12562		6,972,800,000,000.00		640,000,000	420,000,000
Total COT02 SPOT								6,972,800,000,000.00		640,000,000	420,000,000
Total For COT02								6,972,800,000,000.00		640,000,000	420,000,000
COT03 On 05/06/2028 Spot Bond			10.98500	92.81645	10.98500	92.78933			0.00	0	0
Total COT03 SPOT									0.00	0	0
Total For COT03									0.00	0	0
CPV01 On 30/06/2029 Spot Bond			11.29500	11.29500	11.29500	99.22797			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	100.65076			0.00	0	0
Total CS002 SPOT									0.00	0	0
Total For CS002									0.00	0	0
CS003 On 12/08/2021 Spot Bond					0.00000	100.97265			0.00	0	0
Total CS003 SPOT									0.00	0	0
Total For CS003									0.00	0	0
CSA04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA04U SPOT									0.00	0	0
Total For CSA04U									0.00	0	0
CSA05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSA05U SPOT									0.00	0	0
Total For CSA05U									0.00	0	0
CSD04I On 06/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD04U SPOT									0.00	0	0
Total For CSD04U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CSD05 On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	100.54693			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	100.37231			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	100.39652			0.00	0	0
Total DENG88 SPOT									0.00	0	0
Total For DENG88									0.00	0	0
DENG9 On 31/01/2020 Spot Bond					0.00000	101.76297			0.00	0	0
Total DENG90 SPOT									0.00	0	0
Total For DENG90									0.00	0	0
DENG9 On 20/08/2021 Spot Bond					0.00000	101.40869			0.00	0	0
Total DENG91 SPOT									0.00	0	0
Total For DENG91									0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	100.80372			0.00	0	0
Total DENG92 SPOT									0.00	0	0
Total For DENG92									0.00	0	0
DENG9 On 23/09/2020 Spot Bond					0.00000	100.50714			0.00	0	0
Total DENG93 SPOT									0.00	0	0
Total For DENG93									0.00	0	0
DENG9 On 27/09/2020 Spot Bond					0.00000	100.42511			0.00	0	0
Total DENG94 SPOT									0.00	0	0
Total For DENG94									0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	100.80374			0.00	0	0
Total DENG97 SPOT									0.00	0	0
Total For DENG97									0.00	0	0
DNG95 On 27/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DNG95U SPOT									0.00	0	0
Total For DNG95U									0.00	0	0
DNG96 On 27/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total DNG96U SPOT									0.00	0	0
Total For DNG96U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DOL01: On 20/12/2021 Spot Bond					0.00000	101.14581			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	101.25272			0.00	0	0
Total DSY01 SPOT									0.00	0	0
Total For DSY01									0.00	0	0
DSY02 On 21/11/2024 Spot Bond					0.00000	102.88501			0.00	0	0
Total DSY02 SPOT									0.00	0	0
Total For DSY02									0.00	0	0
DSY03 On 21/11/2024 Spot Bond			9.30500	9.30500	9.30500	105.95554			0.00	0	0
Total DSY03 SPOT									0.00	0	0
Total For DSY03									0.00	0	0
DSY04 On 21/08/2026 Spot Bond					0.00000	101.53034			0.00	0	0
Total DSY04 SPOT									0.00	0	0
Total For DSY04									0.00	0	0
DV2021 On 18/06/2021 Spot Bond			7.92500	102.13983	7.92500	102.11814			0.00	0	0
Total DV2021 SPOT									0.00	0	0
Total For DV2021									0.00	0	0
DV22 On 07/02/2020 Spot Bond			6.44000	104.30174	6.44000	104.28341			0.00	0	0
Total DV22 SPOT									0.00	0	0
Total For DV22									0.00	0	0
DV22/R On 07/02/2020 Spot Bond			100.00000	98.51708	100.00000	98.26382			0.00	0	0
Total DV22/R207 SPOT									0.00	0	0
Total For DV22/R207									0.00	0	0
DV23 On 27/02/2023 Spot Bond			8.06000	109.06820	8.06000	109.04479		984,274,304,000.00		122,118,400	1,801,059,200
Total DV23 SPOT								984,274,304,000.00		122,118,400	1,801,059,200
Total For DV23								984,274,304,000.00		122,118,400	1,801,059,200
DV23/R On 27/02/2023 Spot Bond			100.00000	20.83085	100.00000	20.78501		0.00	0	0	
DV23/R On 27/02/2023 Spot Bond			100.00000	20.83085	100.00000	20.78501		0.00	0	0	
Total DV23/R2023 SPOT								0.00	0	0	
Total For DV23/R2023								0.00	0	0	
DV24 On 18/02/2024 Spot Bond			8.38000	108.39529	8.38000	108.37111		0.00	0	0	
Total DV24 SPOT								0.00	0	0	
Total For DV24								0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.93238	9.69000	103.90565		0.00	0	0	
DV24/R On 18/02/2024 Spot Bond			9.69000	103.93238	9.69000	103.90565		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DV24/R2023 SPOT										0.00	0	0
Total For DV24/R2023										0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.05000	98.73231	11.05000	98.70346				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	104.09801	10.10000	104.07014				0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.09801	10.10000	104.07014				0.00	0	0
Total DV29/R213 SPOT										0.00	0	0
Total For DV29/R213										0.00	0	0
DVC03 On 17/12/2020 Spot Bond					0.00000	100.59785				0.00	0	0
Total DVC031 SPOT										0.00	0	0
Total For DVC031										0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	100.39739				0.00	0	0
Total DVF20B SPOT										0.00	0	0
Total For DVF20B										0.00	0	0
DVF20 On 31/08/2020 Spot Bond					0.00000	101.07495				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	99.96806				0.00	0	0
Total DVF20D SPOT										0.00	0	0
Total For DVF20D										0.00	0	0
DVF21 On 29/11/2021 Spot Bond					0.00000	101.09043				0.00	0	0
Total DVF21 SPOT										0.00	0	0
Total For DVF21										0.00	0	0
DVF22 On 28/03/2022 Spot Bond					0.00000	100.82863				0.00	0	8,000,000,000
Total DVF22 SPOT										0.00	0	8,000,000,000
Total For DVF22										0.00	0	8,000,000,000
DVF22 On 29/08/2022 Spot Bond					0.00000	101.70279				0.00	0	0
Total DVF22B SPOT										0.00	0	0
Total For DVF22B										0.00	0	0
DVF22 On 24/10/2022 Spot Bond					0.00000	100.12944				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	101.17206				0.00	0	50,000,000,000
Total DVF24 SPOT										0.00	0	50,000,000,000
Total For DVF24										0.00	0	50,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DVF25 On 02/04/2024 Spot Bond					0.00000	100.73576				0.00	0	0
Total DVF25 SPOT										0.00	0	0
Total For DVF25										0.00	0	0
DVF26 On 02/04/2026 Spot Bond					0.00000	100.85650				0.00	0	0
Total DVF26 SPOT										0.00	0	0
Total For DVF26										0.00	0	0
DVF27 On 02/04/2029 Spot Bond					0.00000	101.47838				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30L On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	100.93082				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2L On 31/05/2024 Spot Bond					0.00000	101.18446				0.00	0	8,000,000,000
Total DVFB25 SPOT										0.00	0	8,000,000,000
Total For DVFB25										0.00	0	8,000,000,000
DVFB2L On 31/05/2026 Spot Bond					0.00000	101.49564				0.00	0	50,000,000,000
Total DVFB26 SPOT										0.00	0	50,000,000,000
Total For DVFB26										0.00	0	50,000,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	75.05179	100.00000	74.88659				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			8.03000	108.98234	8.03000	108.95903				0.00	0	100,000,000
Total E174 SPOT										0.00	0	100,000,000
Total For E174										0.00	0	100,000,000
E175 On 01/08/2021 Spot Bond			8.13000	113.77232	8.13000	113.74769				0.00	0	100,000,000
Total E175 SPOT										0.00	0	100,000,000
Total For E175										0.00	0	100,000,000
ECN20 On 14/03/2020 Spot Bond			7.78500	103.52228	7.78500	103.50048				0.00	0	0
Total ECN20 SPOT										0.00	0	0
Total For ECN20										0.00	0	0
ECN22 On 14/03/2022 Spot Bond			7.88500	106.91583	7.88500	106.89311				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ECN24 On 14/03/2024 Spot Bond			8.79000	107.31033	8.79000	107.28498			0.00	0	0
Total ECN24 SPOT									0.00	0	0
Total For ECN24									0.00	0	0
ECN32 On 14/03/2032 Spot Bond			4.90500	102.70327	4.90500	102.68960			0.00	0	0
Total ECN32 SPOT									0.00	0	0
Total For ECN32									0.00	0	0
EL001L On 23/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total EL001U SPOT									0.00	0	0
Total For EL001U									0.00	0	0
EL037 On 31/01/2037 Spot Bond			4.62000	93.35534	4.62000	93.34374			0.00	0	0
Total EL037 SPOT									0.00	0	0
Total For EL037									0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	128.70417	2.25000	128.69633			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			4.60000	128.49390	4.57000	128.75751			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			4.60000	114.23569	4.60000	114.22142		92,000,000,000.00		20,000,000	10,000,000
Total EL29 SPOT								92,000,000,000.00		20,000,000	10,000,000
Total For EL29								92,000,000,000.00		20,000,000	10,000,000
EL30 On 29/07/2030 Spot Bond			4.44000	114.38837	4.44000	114.37472		621,600,000,000.00		140,000,000	70,000,000
Total EL30 SPOT								621,600,000,000.00		140,000,000	70,000,000
Total For EL30								621,600,000,000.00		140,000,000	70,000,000
EL31 On 02/06/2031 Spot Bond			4.56500	103.48843	4.56500	103.47568		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			4.59000	95.11539	4.59000	95.10364		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	128.70417	2.25000	128.69633		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	114.90672		0.00		0	0
Total ELN001 SPOT								0.00		0	0
Total For ELN001								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ELN002 On 07/06/2024 Spot Bond					0.00000	113.08792			0.00	0	0
Total ELN002 SPOT									0.00	0	0
Total For ELN002									0.00	0	0
ELN003 On 23/09/2022 Spot Bond					0.00000	100.00000			0.00	0	0
Total ELN003 SPOT									0.00	0	0
Total For ELN003									0.00	0	0
ELN004 On 23/09/2024 Spot Bond					0.00000	100.00000			0.00	0	0
Total ELN004 SPOT									0.00	0	0
Total For ELN004									0.00	0	0
EMM01 On 28/07/2020 Spot Bond			7.60500	106.42240	7.60500	106.40082			0.00	0	20,000,000
Total EMM01 SPOT									0.00	0	20,000,000
Total For EMM01									0.00	0	20,000,000
EMM02 On 11/03/2021 Spot Bond			7.77000	106.88570	7.77000	106.86332			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			9.98500	102.18161	9.98500	102.15426			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			10.85000	10.85000	10.85000	95.99885			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			10.90000	10.90000	10.90000	101.71429			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			10.13500	10.13500	10.13500	100.87985			0.00	0	0
Total EMM06 SPOT									0.00	0	0
Total For EMM06									0.00	0	0
EMM07 On 10/07/2027 Spot Bond			9.98500	9.98500	9.98500	101.74115			0.00	0	0
Total EMM07 SPOT									0.00	0	0
Total For EMM07									0.00	0	0
EMM07P On 17/07/2032 Spot Bond			11.16000	11.16000	11.16000	82.80413			0.00	0	0
Total EMM07P SPOT									0.00	0	0
Total For EMM07P									0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	102.26135			0.00	0	0
Total ENX01 SPOT									0.00	0	0
Total For ENX01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ENX01 On 23/04/2021 Spot Bond					0.00000	102.10255				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	100.90738				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 01/03/2020 Spot Bond					0.00000	100.22945				0.00	0	0
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	101.85049				0.00	0	0
Total ENX05 SPOT										0.00	0	0
Total For ENX05										0.00	0	0
ENX06 On 12/06/2020 Spot Bond					0.00000	100.75345				0.00	0	0
Total ENX06 SPOT										0.00	0	0
Total For ENX06										0.00	0	0
EPF007 On 02/09/2020 Spot Bond					0.00000	101.00586				0.00	0	0
Total EPF007 SPOT										0.00	0	0
Total For EPF007										0.00	0	0
EPF011 On 12/06/2020 Spot Bond					0.00000	101.09882				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	102.07993				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	101.60603				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	100.99818				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	100.82181				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPF017 On 07/09/2023 Spot Bond					0.00000	100.83642				0.00	0	0
Total EPF017 SPOT										0.00	0	0
Total For EPF017										0.00	0	0
EPF018 On 13/12/2025 Spot Bond					0.00000	100.76065				0.00	0	0
Total EPF018 SPOT										0.00	0	0
Total For EPF018										0.00	0	0
EPF019 On 12/09/2022 Spot Bond					0.00000	100.77119				0.00	0	0
Total EPF019 SPOT										0.00	0	0
Total For EPF019										0.00	0	0
EPF020 On 07/11/2022 Spot Bond					0.00000	101.57110				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
Total For EPF10U										0.00	0	0
EPF11U 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
EPF12U 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
EPF13U On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
EPFC4: On 04/03/2020 Spot Bond					0.00000	100.90399				0.00	0	0
Total EPFC42 SPOT										0.00	0	0
Total For EPFC42										0.00	0	0
EPFC4: On 12/03/2020 Spot Bond					0.00000	100.67009				0.00	0	0
Total EPFC44 SPOT										0.00	0	0
Total For EPFC44										0.00	0	0
EPFC4: On 07/11/2020 Spot Bond					0.00000	101.45688				0.00	0	0
Total EPFC45 SPOT										0.00	0	0
Total For EPFC45										0.00	0	0
EQS06 On 09/04/2020 Spot Bond					0.00000	99.99300				0.00	0	0
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	102.09665				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00: On 03/06/2022 Spot Bond					0.00000	100.97132				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00: On 03/06/2024 Spot Bond					0.00000	100.98828				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00: On 16/04/2025 Spot Bond					0.00000	99.95613				0.00	0	0
Total EQT004 SPOT										0.00	0	0
Total For EQT004										0.00	0	0
EQT01 On 26/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQT01U SPOT										0.00	0	0
Total For EQT01U										0.00	0	0
ERS3B On 17/05/2022 Spot Bond					0.00000	101.34364				0.00	0	0
Total ERS3B6 SPOT										0.00	0	0
Total For ERS3B6										0.00	0	0
ERS3B On 17/08/2022 Spot Bond					0.00000	101.30484				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERS3C On 17/05/2022 Spot Bond					0.00000	101.40562			0.00	0	0
Total ERS3C6 SPOT									0.00	0	0
Total For ERS3C6									0.00	0	0
ERS3C On 17/08/2022 Spot Bond					0.00000	101.31259			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	102.23500	10.00000	102.20900			0.00	0	0
Total ERSA12/JIBAR SPOT									0.00	0	0
Total For ERSA12/JIBAR									0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.66692			0.00	0	0
Total ERSA21 SPOT									0.00	0	0
Total For ERSA21									0.00	0	0
ERSA2: On 17/08/2020 Spot Bond					0.00000	101.30485			0.00	0	0
Total ERSA24 SPOT									0.00	0	0
Total For ERSA24									0.00	0	0
ERSA2: On 17/08/2022 Spot Bond					0.00000	101.35133			0.00	0	0
Total ERSA25 SPOT									0.00	0	0
Total For ERSA25									0.00	0	0
ERSA2: On 17/05/2022 Spot Bond					0.00000	101.29249			0.00	0	0
Total ERSA26 SPOT									0.00	0	0
Total For ERSA26									0.00	0	0
ERSA2' On 17/11/2022 Spot Bond					0.00000	101.27380			0.00	0	0
Total ERSA27 SPOT									0.00	0	0
Total For ERSA27									0.00	0	0
ES23 On 25/01/2023 Spot Bond			8.26000	104.31174	8.26000	109.27672		385,943,544,000.00	46,724,400	3,704,600,000	
Total ES23 SPOT								385,943,544,000.00	46,724,400	3,704,600,000	
Total For ES23								385,943,544,000.00	46,724,400	3,704,600,000	
ES23/R On 25/01/2023 Spot Bond			10.00000	99.73519	10.00000	104.69419		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			9.41500	94.99278	9.41500	94.96890		727,962,151,000.00	77,319,400	6,785,315,200	
Total ES26 SPOT								727,962,151,000.00	77,319,400	6,785,315,200	
Total For ES26								727,962,151,000.00	77,319,400	6,785,315,200	
ES26/R On 02/04/2026 Spot Bond			7.85000	102.23356	7.85000	102.21205		0.00	0	0	
Total ES26/R186 SPOT								0.00	0	0	
Total For ES26/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
ES33 On 15/09/2033 Spot Bond			10.93500	78.41174	10.95500	78.27372			896,285,088,000.00	81,964,800	646,482,400
Total ES33 SPOT									896,285,088,000.00	81,964,800	646,482,400
Total For ES33									896,285,088,000.00	81,964,800	646,482,400
ES33/R On 15/09/2033 Spot Bond			7.50000	102.49845	7.50000	102.47772			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			11.25000	79.56585	11.25000	79.54206			529,362,000,000.00	47,054,400	1,254,127,200
Total ES42 SPOT									529,362,000,000.00	47,054,400	1,254,127,200
Total For ES42									529,362,000,000.00	47,054,400	1,254,127,200
ES42/R On 25/04/2042 Spot Bond			8.50000	101.88252	8.50000	101.85934			0.00	0	0
Total ES42/R214 SPOT									0.00	0	0
Total For ES42/R214									0.00	0	0
ESF01L On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF01U SPOT									0.00	0	0
Total For ESF01U									0.00	0	0
ESF02L On 06/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ESF02U SPOT									0.00	0	0
Total For ESF02U									0.00	0	0
ESFR0: On 20/04/2021 Spot Bond					0.00000	99.94205			0.00	0	0
Total ESFR03 SPOT									0.00	0	0
Total For ESFR03									0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	100.74794			0.00	0	0
Total EXX04 SPOT									0.00	0	0
Total For EXX04									0.00	0	0
EXX05 On 13/06/2024 Spot Bond					0.00000	100.76860			0.00	0	0
Total EXX05 SPOT									0.00	0	0
Total For EXX05									0.00	0	0
FBJ20Z On 20/03/2020 Spot Bond					0.00000	100.59799			0.00	0	0
Total FBJ20Z SPOT									0.00	0	0
Total For FBJ20Z									0.00	0	0
FBJ22Z On 20/03/2022 Spot Bond					0.00000	100.61797			0.00	0	0
Total FBJ22Z SPOT									0.00	0	0
Total For FBJ22Z									0.00	0	0
FFA1U On 20/11/2026 Spot Bond			100.00000	12.84681	100.00000	12.81568			0.00	0	0
Total FFA1U SPOT									0.00	0	0
Total For FFA1U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FFB1U On 20/11/2026 Spot Bond			100.00000	20.84580	100.00000	20.79531				0.00	0	0
Total FFB1U SPOT										0.00	0	0
Total For FFB1U										0.00	0	0
FIF03U On 01/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF03U SPOT										0.00	0	0
Total For FIF03U										0.00	0	0
FIF04U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF04U SPOT										0.00	0	0
Total For FIF04U										0.00	0	0
FIF05U On 27/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF05U SPOT										0.00	0	0
Total For FIF05U										0.00	0	0
FIF06U On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF06U SPOT										0.00	0	0
Total For FIF06U										0.00	0	0
FIF07U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF07U SPOT										0.00	0	0
Total For FIF07U										0.00	0	0
FIF11U On 03/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF11U SPOT										0.00	0	0
Total For FIF11U										0.00	0	0
FIF12U On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF12U SPOT										0.00	0	0
Total For FIF12U										0.00	0	0
FIF13U On 01/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FIF13U SPOT										0.00	0	0
Total For FIF13U										0.00	0	0
FIFB11 On 07/02/2020 Spot Bond					0.00000	101.61601				0.00	0	0
Total FIFB11 SPOT										0.00	0	0
Total For FIFB11										0.00	0	0
FIFB12 On 13/08/2020 Spot Bond					0.00000	101.46812				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	101.57496				0.00	20,000,000	10,000,000
Total FIFB14 SPOT										0.00	20,000,000	10,000,000
Total For FIFB14										0.00	20,000,000	10,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.28909				0.00	0	0
Total FIFB15 SPOT										0.00	0	0
Total For FIFB15										0.00	0	0
FIFB16 On 15/08/2022 Spot Bond					0.00000	101.39716				0.00	0	0
Total FIFB16 SPOT										0.00	0	0
Total For FIFB16										0.00	0	0
FIFB17 On 15/08/2024 Spot Bond					0.00000	101.43787				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	101.82611				0.00	0	0
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	100.93720				0.00	0	0
Total FIFC33 SPOT										0.00	0	0
Total For FIFC33										0.00	0	0
FIFC34 On 07/02/2020 Spot Bond					0.00000	101.37195				0.00	0	0
Total FIFC34 SPOT										0.00	0	0
Total For FIFC34										0.00	0	0
FMLA1U On 17/02/2039 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FMLA1U SPOT										0.00	0	0
Total For FMLA1U										0.00	0	0
FNTF10 On 28/01/2020 Spot Bond					0.00000	103.39644				0.00	0	0
Total FNTF10 SPOT										0.00	0	0
Total For FNTF10										0.00	0	0
FNTG10 On 10/03/2020 Spot Bond					0.00000	102.64000				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNTH10 On 08/04/2020 Spot Bond					0.00000	101.96767				0.00	0	0
Total FNTH10 SPOT										0.00	0	0
Total For FNTH10										0.00	0	0
FNTI10 On 29/05/2020 Spot Bond					0.00000	100.94011				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FNZ001 On 17/01/2020 Spot Bond					0.00000	103.70060				0.00	0	0
Total FNZ001 SPOT										0.00	0	0
Total For FNZ001										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPA1U SPOT									0.00	0	0
Total For FPA1U									0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FPB1U SPOT									0.00	0	0
Total For FPB1U									0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	102.44194			0.00	0	0
Total FRB13 SPOT									0.00	0	0
Total For FRB13									0.00	0	0
FRB14 On 02/06/2021 Spot Bond			9.97500	9.97500	9.97500	101.18464			0.00	0	0
Total FRB14 SPOT									0.00	0	0
Total For FRB14									0.00	0	0
FRB15 On 06/03/2020 Spot Bond					0.00000	101.47314			0.00	0	250,000,000
Total FRB15 SPOT									0.00	0	250,000,000
Total For FRB15									0.00	0	250,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	101.22233			0.00	0	130,000,000
Total FRB16 SPOT									0.00	0	130,000,000
Total For FRB16									0.00	0	130,000,000
FRB17 On 08/01/2022 Spot Bond					0.00000	104.08719			0.00	0	0
Total FRB17 SPOT									0.00	0	0
Total For FRB17									0.00	0	0
FRB17/ On 08/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRB17/JIBAR SPOT									0.00	0	0
Total For FRB17/JIBAR									0.00	0	0
FRB18 On 13/04/2021 Spot Bond					0.00000	103.21371			0.00	0	523,000,000
Total FRB18 SPOT									0.00	0	523,000,000
Total For FRB18									0.00	0	523,000,000
FRB19 On 14/04/2021 Spot Bond			9.97500	105.81293	9.97500	105.78480			0.00	0	0
Total FRB19 SPOT									0.00	0	0
Total For FRB19									0.00	0	0
FRB20 On 15/04/2021 Spot Bond					0.00000	102.43961			0.00	0	0
Total FRB20 SPOT									0.00	0	0
Total For FRB20									0.00	0	0
FRB21 On 24/11/2021 Spot Bond					0.00000	105.40294			0.00	0	3,904,400,000
Total FRB21 SPOT									0.00	0	3,904,400,000
Total For FRB21									0.00	0	3,904,400,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB22 On 08/12/2022 Spot Bond					0.00000	106.54860			0.00	0	40,000,000
Total FRB22 SPOT									0.00	0	40,000,000
Total For FRB22									0.00	0	40,000,000
FRB23 On 20/09/2027 Spot Bond					0.00000	104.63077			0.00	40,000,000	169,000,000
Total FRB23 SPOT									0.00	40,000,000	169,000,000
Total For FRB23									0.00	40,000,000	169,000,000
FRB24 On 08/11/2023 Spot Bond					0.00000	104.41026			0.00	0	200,000,000
Total FRB24 SPOT									0.00	0	200,000,000
Total For FRB24									0.00	0	200,000,000
FRB25 On 19/09/2024 Spot Bond					0.00000	103.33236			0.00	120,000,000	210,000,000
Total FRB25 SPOT									0.00	120,000,000	210,000,000
Total For FRB25									0.00	120,000,000	210,000,000
FRB26 On 03/06/2024 Spot Bond					0.00000	101.12164			0.00	0	0
Total FRB26 SPOT									0.00	0	0
Total For FRB26									0.00	0	0
FRB27 On 03/06/2026 Spot Bond			10.01500	101.98579	10.01500	101.95856			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			3.67500	160.98633	3.67500	160.97040			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			4.08500	4.08500	4.08500	290.89417			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			4.36000	4.36000	4.36000	131.93985		87,200,000,000.00		20,000,000	10,000,000
Total FRBI25 SPOT								87,200,000,000.00		20,000,000	10,000,000
Total For FRBI25								87,200,000,000.00		20,000,000	10,000,000
FRBI28 On 31/03/2028 Spot Bond			4.45000	176.91303	4.45000	176.89175		801,000,000,000.00		180,000,000	90,000,000
Total FRBI28 SPOT								801,000,000,000.00		180,000,000	90,000,000
Total For FRBI28								801,000,000,000.00		180,000,000	90,000,000
FRBI29 On 31/03/2029 Spot Bond			4.57000	4.57000	4.57000	94.00669		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			4.74500	4.74500	4.74500	203.57093		0.00		0	0
Total FRBI33 SPOT								0.00		0	0
Total For FRBI33								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBI46 On 31/03/2046 Spot Bond			5.27500	84.75963	5.27500	84.74757			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			5.16000	86.39929	5.16000	86.38720			0.00	0	0
Total FRBI50 SPOT									0.00	0	0
Total For FRBI50									0.00	0	0
FRBZ0 On 30/11/2020 Spot Bond			7.78000	7.78000	7.78000	92.97455			0.00	0	0
Total FRBZ01 SPOT									0.00	0	0
Total For FRBZ01									0.00	0	0
FRBZ0 On 28/10/2024 Spot Bond			8.52000	8.52000	8.52000	67.05707			0.00	0	0
Total FRBZ02 SPOT									0.00	0	0
Total For FRBZ02									0.00	0	0
FRBZ0 On 10/12/2024 Spot Bond			8.56000	8.56000	8.56000	66.29379			0.00	0	0
Total FRBZ03 SPOT									0.00	0	0
Total For FRBZ03									0.00	0	0
FRC10 On 03/06/2021 Spot Bond					0.00000	0.00000			0.00	0	0
Total FRC107 SPOT									0.00	0	0
Total For FRC107									0.00	0	0
FRC12 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC12U SPOT									0.00	0	0
Total For FRC12U									0.00	0	0
FRC16 On 31/01/2025 Spot Bond			5.21000	5.21000	5.21000	126.83107			0.00	0	0
Total FRC169 SPOT									0.00	0	0
Total For FRC169									0.00	0	0
FRC17 On 06/08/2023 Spot Bond					0.00000	101.53774			0.00	0	0
Total FRC178 SPOT									0.00	0	0
Total For FRC178									0.00	0	0
FRC18 On 06/08/2023 Spot Bond					0.00000	96.28404			0.00	0	0
Total FRC181 SPOT									0.00	0	0
Total For FRC181									0.00	0	0
FRC19 On 25/11/2020 Spot Bond			10.00000	102.23500	10.00000	102.20900			0.00	0	0
Total FRC193/JIBAR SPOT									0.00	0	0
Total For FRC193/JIBAR									0.00	0	0
FRC20 On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRC207 SPOT									0.00	0	0
Total For FRC207									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC201 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	101.62549			0.00	0	0
Total FRC209 SPOT									0.00	0	0
Total For FRC209									0.00	0	0
FRC211 On 07/05/2020 Spot Bond					0.00000	101.63812			0.00	0	0
Total FRC212 SPOT									0.00	0	0
Total For FRC212									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
FRC221 On 31/01/2022 Spot Bond			4.38500	158.78824	4.38500	158.76953			0.00	0	0
Total FRC221 SPOT									0.00	0	0
Total For FRC221									0.00	0	0
FRC225 On 20/05/2020 Spot Bond					0.00000	101.33415			0.00	0	0
Total FRC225 SPOT									0.00	0	0
Total For FRC225									0.00	0	0
FRC233 On 31/01/2022 Spot Bond			5.24500	156.17688	5.24500	156.15492			0.00	0	0
Total FRC233 SPOT									0.00	0	0
Total For FRC233									0.00	0	0
FRC234 On 20/12/2020 Spot Bond					0.00000	100.94063			0.00	0	0
Total FRC234 SPOT									0.00	0	0
Total For FRC234									0.00	0	0
FRC236 On 08/02/2020 Spot Bond					0.00000	103.29284			0.00	0	0
Total FRC236 SPOT									0.00	0	0
Total For FRC236									0.00	0	0
FRC237 On 19/10/2020 Spot Bond					0.00000	109.35848			0.00	0	0
Total FRC237 SPOT									0.00	0	0
Total For FRC237									0.00	0	0
FRC238 On 08/02/2020 Spot Bond					0.00000	103.37721			0.00	0	0
Total FRC238 SPOT									0.00	0	0
Total For FRC238									0.00	0	0
FRC239 On 19/10/2020 Spot Bond					0.00000	109.57768			0.00	0	0
Total FRC239 SPOT									0.00	0	0
Total For FRC239									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC24(On 19/10/2020 Spot Bond					0.00000	109.07771				0.00	0	0
Total FRC240 SPOT										0.00	0	0
Total For FRC240										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	103.39864				0.00	0	0
Total FRC241 SPOT										0.00	0	0
Total For FRC241										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	103.35053				0.00	0	0
Total FRC242 SPOT										0.00	0	0
Total For FRC242										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	104.51090				0.00	0	0
Total FRC243 SPOT										0.00	0	0
Total For FRC243										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	103.18663				0.00	0	0
Total FRC244 SPOT										0.00	0	0
Total For FRC244										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	104.46445				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	103.55845				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	103.27090				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC24(On 08/02/2020 Spot Bond					0.00000	102.27769				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC24(On 19/10/2020 Spot Bond					0.00000	108.58518				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	103.54683				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	101.73737				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC25: On 14/03/2022 Spot Bond					0.00000	100.68183				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.48213				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC25: On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC25: On 17/07/2027 Spot Bond					0.00000	101.83835				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC25: On 27/03/2020 Spot Bond					0.00000	100.40836				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC25: On 08/05/2020 Spot Bond					0.00000	101.79217				0.00	0	0
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26: On 10/10/2020 Spot Bond					0.00000	100.08638				0.00	0	0
Total FRC261 SPOT										0.00	0	0
Total For FRC261										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.02228				0.00	0	0
Total FRC262 SPOT										0.00	0	0
Total For FRC262										0.00	0	0
FRC26: On 13/07/2020 Spot Bond					0.00000	100.18099				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26: On 20/06/2021 Spot Bond					0.00000	102.73964				0.00	0	0
Total FRC265 SPOT										0.00	0	0
Total For FRC265										0.00	0	0
FRC26: On 06/08/2023 Spot Bond					0.00000	104.50544				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27: On 30/01/2023 Spot Bond					0.00000	101.85874				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC27: On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	104.36635				0.00	0	0
Total FRC272 SPOT										0.00	0	0
Total For FRC272										0.00	0	0
FRC27: On 02/05/2028 Spot Bond			9.80000	101.96407	9.80000	101.93728				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.77400				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27: On 12/12/2020 Spot Bond					0.00000	100.77578				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27: On 04/03/2021 Spot Bond					0.00000	100.94286				0.00	0	0
Total FRC277 SPOT										0.00	0	0
Total For FRC277										0.00	0	0
FRC27: On 27/03/2020 Spot Bond					0.00000	100.39041				0.00	0	0
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC27: On 21/11/2022 Spot Bond					0.00000	101.27324				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC28: On 20/12/2023 Spot Bond					0.00000	100.65504				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC28: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	106.96594				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC28: On 26/01/2021 Spot Bond					0.00000	102.88960				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC28: On 11/11/2024 Spot Bond					0.00000	101.87199				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC28: On 20/12/2022 Spot Bond					0.00000	100.68040				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC28(On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.10284				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC28(On 01/02/2020 Spot Bond					0.00000	101.78995				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC28(On 01/02/2020 Spot Bond					0.00000	101.78995				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC28(On 20/12/2022 Spot Bond					0.00000	100.59919				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC29(On 20/06/2022 Spot Bond					0.00000	100.67527				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC29(On 26/01/2021 Spot Bond					0.00000	102.09650				0.00	0	0
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC29(On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.60756				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	99.87346				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	99.87506				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	101.52968				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC29(On 14/05/2024 Spot Bond					0.00000	101.47827				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	101.49486				0.00	0	0
Total FRC297 SPOT										0.00	0	0
Total For FRC297										0.00	0	0

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 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.31605				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	100.72214				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC30(On 25/04/2023 Spot Bond					0.00000	102.69652				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC30(On 30/11/2020 Spot Bond					0.00000	100.89197				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC30(On 11/11/2024 Spot Bond					0.00000	101.72940				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	104.16935				0.00	0	0
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC30(On 28/12/2020 Spot Bond					0.00000	100.32787				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC30(On 06/11/2023 Spot Bond					0.00000	101.85862				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC30(On 27/02/2023 Spot Bond					0.00000	101.09457				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC30(On 12/08/2020 Spot Bond					0.00000	101.35487				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC30(On 31/05/2024 Spot Bond					0.00000	101.49365				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC30(On 20/06/2024 Spot Bond					0.00000	100.59107				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRC31(On 20/12/2024 Spot Bond					0.00000	100.64687				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC31(On 23/02/2021 Spot Bond					0.00000	100.33000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC31(On 23/02/2021 Spot Bond					0.00000	100.04000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC31(On 20/06/2024 Spot Bond					0.00000	100.68858				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC31(On 23/02/2021 Spot Bond					0.00000	102.52000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC31(On 13/10/2026 Spot Bond					0.00000	102.46644				0.00	0	0
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC31(On 15/09/2033 Spot Bond					0.00000	100.71386				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC31(On 31/07/2034 Spot Bond					0.00000	101.85078				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC31(On 20/12/2024 Spot Bond					0.00000	100.64149				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC31(On 20/12/2026 Spot Bond					0.00000	100.68838				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC32(On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC32(On 24/10/2020 Spot Bond					0.00000	101.97655				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC32: On 20/12/2024 Spot Bond					0.00000	100.77434			0.00	0	0
Total FRC322 SPOT									0.00	0	0
Total For FRC322									0.00	0	0
FRC32: On 20/12/2024 Spot Bond					0.00000	100.69926			0.00	0	0
Total FRC323 SPOT									0.00	0	0
Total For FRC323									0.00	0	0
FRC32: On 20/06/2026 Spot Bond					0.00000	100.65141			0.00	0	0
Total FRC324 SPOT									0.00	0	0
Total For FRC324									0.00	0	0
FRC32: On 02/04/2024 Spot Bond					0.00000	100.27781			0.00	0	0
Total FRC325 SPOT									0.00	0	0
Total For FRC325									0.00	0	0
FRC32: On 20/12/2022 Spot Bond					0.00000	100.68864			0.00	0	0
Total FRC326 SPOT									0.00	0	0
Total For FRC326									0.00	0	0
FRC32: On 30/09/2022 Spot Bond					0.00000	100.33501			0.00	0	0
Total FRC327 SPOT									0.00	0	0
Total For FRC327									0.00	0	0
FRC32: On 27/12/2022 Spot Bond					0.00000	100.98396			0.00	0	0
Total FRC328 SPOT									0.00	0	0
Total For FRC328									0.00	0	0
FRC66 On 31/01/2022 Spot Bond			5.02500	5.02500	5.02500	156.81850			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			4.96500	4.96500	4.96500	157.00010			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			4.94500	4.94500	4.94500	157.06070			0.00	0	0
Total FRC71 SPOT									0.00	0	0
Total For FRC71									0.00	0	0
FRD16: On 28/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD16U SPOT									0.00	0	0
Total For FRD16U									0.00	0	0
FRD17: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD17U SPOT									0.00	0	0
Total For FRD17U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRD19I 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
FRD20I 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
FRD23I 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
FRD24I On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD24U SPOT									0.00	0	0
Total For FRD24U									0.00	0	0
FRD25I On 15/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD25U SPOT									0.00	0	0
Total For FRD25U									0.00	0	0
FRD26I On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD26U SPOT									0.00	0	0
Total For FRD26U									0.00	0	0
FRD27I On 28/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD27U SPOT									0.00	0	0
Total For FRD27U									0.00	0	0
FRD28I On 15/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD28U SPOT									0.00	0	0
Total For FRD28U									0.00	0	0
FRD29I On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD29U SPOT									0.00	0	0
Total For FRD29U									0.00	0	0
FRD30I On 15/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD30U SPOT									0.00	0	0
Total For FRD30U									0.00	0	0
FRD33I On 24/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD33U SPOT									0.00	0	0
Total For FRD33U									0.00	0	0
FRD35I On 31/08/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRD35U SPOT									0.00	0	0
Total For FRD35U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRI33 On 28/02/2033 Spot Bond			5.29500	85.49545	5.29500	85.48311			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			4.85000	102.25277	4.85000	102.23945			0.00	0	0
Total FRI38 SPOT									0.00	0	0
Total For FRI38									0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	101.69204			0.00	0	0
Total FRJ022 SPOT									0.00	0	0
Total For FRJ022									0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	100.77327			0.00	0	0
Total FRJ20 SPOT									0.00	0	0
Total For FRJ20									0.00	0	0
FRJ21 On 15/09/2021 Spot Bond					0.00000	101.16620			0.00	0	0
Total FRJ21 SPOT									0.00	0	0
Total For FRJ21									0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	101.89114			0.00	0	640,000,000
Total FRJ22 SPOT									0.00	0	640,000,000
Total For FRJ22									0.00	0	640,000,000
FRJ23 On 31/07/2023 Spot Bond					0.00000	102.83951			0.00	0	0
Total FRJ23 SPOT									0.00	0	0
Total For FRJ23									0.00	0	0
FRJ24 On 14/02/2024 Spot Bond					0.00000	101.37037			0.00	0	0
Total FRJ24 SPOT									0.00	0	0
Total For FRJ24									0.00	0	0
FRJ25 On 09/03/2025 Spot Bond					0.00000	104.14734			0.00	0	0
Total FRJ25 SPOT									0.00	0	0
Total For FRJ25									0.00	0	0
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.05442			0.00	0	0
Total FRJ26 SPOT									0.00	0	0
Total For FRJ26									0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	105.23983			0.00	0	0
Total FRJ27 SPOT									0.00	0	0
Total For FRJ27									0.00	0	0
FRJ29 On 14/02/2029 Spot Bond					0.00000	102.65584			0.00	0	0
Total FRJ29 SPOT									0.00	0	0
Total For FRJ29									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS011 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS01U SPOT									0.00	0	0
Total For FRS01U									0.00	0	0
FRS021 On 13/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FRS02U SPOT									0.00	0	0
Total For FRS02U									0.00	0	0
FRS100 On 15/01/2024 Spot Bond			4.10800	4.10800	4.10800	106.78336			0.00	0	0
Total FRS100 SPOT									0.00	0	0
Total For FRS100									0.00	0	0
FRS101 On 31/01/2038 Spot Bond			4.44000	4.44000	4.44000	108.13760		88,800,000,000.00	20,000,000	10,000,000	
Total FRS101 SPOT								88,800,000,000.00	20,000,000	10,000,000	
Total For FRS101								88,800,000,000.00	20,000,000	10,000,000	
FRS103 On 23/01/2024 Spot Bond					0.00000	102.09312		0.00	0	0	
Total FRS103 SPOT								0.00	0	0	
Total For FRS103								0.00	0	0	
FRS104 On 23/01/2024 Spot Bond					0.00000	101.81884		0.00	0	0	
Total FRS104 SPOT								0.00	0	0	
Total For FRS104								0.00	0	0	
FRS108 On 31/01/2038 Spot Bond			4.58000	106.09111	4.58000	106.07805		0.00	0	0	
Total FRS108 SPOT								0.00	0	0	
Total For FRS108								0.00	0	0	
FRS109 On 07/12/2033 Spot Bond			4.59500	206.87063	4.59500	206.84495		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			4.72000	104.07929	4.72000	104.06610		660,800,000,000.00	140,000,000	70,000,000	
Total FRS110 SPOT								660,800,000,000.00	140,000,000	70,000,000	
Total For FRS110								660,800,000,000.00	140,000,000	70,000,000	
FRS112 On 07/12/2033 Spot Bond			4.62500	4.62500	4.62500	206.18505		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			4.76000	129.52344	4.76000	129.50689		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	119.79237	3.70500	119.78042		0.00	0	0	
Total FRS115 SPOT								0.00	0	0	
Total For FRS115								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS119 On 31/01/2038 Spot Bond			4.72000	104.07929	4.72000	104.06610				0.00	0	0
Total FRS119 SPOT										0.00	0	0
Total For FRS119										0.00	0	0
FRS120 On 07/12/2033 Spot Bond			4.74500	203.59703	4.74500	203.57093				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			4.79500	202.51980	4.79500	202.49359				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			4.29000	165.08567	4.29000	132.37100				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			4.82500	201.87681	4.82500	201.85053				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			4.72000	104.07929	4.72000	104.06610				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			5.47000	164.52653	5.47000	164.50226				0.00	0	0
Total FRS126 SPOT										0.00	0	0
Total For FRS126										0.00	0	0
FRS127 On 31/01/2038 Spot Bond			5.47000	94.06433	5.47000	94.05053				0.00	0	0
Total FRS127 SPOT										0.00	0	0
Total For FRS127										0.00	0	0
FRS129 On 31/03/2028 Spot Bond			4.99000	170.22675	4.99000	170.20383				0.00	0	0
Total FRS129 SPOT										0.00	0	0
Total For FRS129										0.00	0	0
FRS131 On 31/03/2028 Spot Bond			5.05000	169.50192	5.05000	169.47884				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			5.33500	191.31734	5.33500	191.28982				0.00	0	0
Total FRS132 SPOT										0.00	0	0
Total For FRS132										0.00	0	0
FRS133 On 24/03/2020 Spot Bond					0.00000	116.12080				0.00	0	0
Total FRS133 SPOT										0.00	0	0
Total For FRS133										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS134 On 31/01/2038 Spot Bond			5.40000	94.94728	5.40000	94.93352			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.72000	4.72000	4.72000	104.06610			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS136 On 31/01/2038 Spot Bond			4.72000	104.07929	4.72000	104.06610			0.00	0	0
Total FRS136 SPOT									0.00	0	0
Total For FRS136									0.00	0	0
FRS137 On 31/03/2028 Spot Bond			4.86000	171.80945	4.86000	171.78692			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			5.10500	195.99384	5.10500	195.96686			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			4.99000	170.22675	4.99000	170.20383			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			4.99000	170.22675	4.99000	170.20383			0.00	0	0
Total FRS143 SPOT									0.00	0	0
Total For FRS143									0.00	0	0
FRS145 On 31/03/2028 Spot Bond			5.28000	166.75615	5.28000	166.73241			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			5.06000	127.73324	5.06000	127.71589			0.00	0	0
Total FRS146 SPOT									0.00	0	0
Total For FRS146									0.00	0	0
FRS147 On 31/01/2022 Spot Bond			4.08500	159.71231	4.08500	159.69476			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			5.34000	166.04832	5.34000	166.02442			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			5.38000	165.57834	5.38000	165.55434			0.00	0	0
Total FRS150 SPOT									0.00	0	0
Total For FRS150									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS15 On 31/01/2025 Spot Bond			5.03000	127.91098	5.03000	127.89371			0.00	0	0
Total FRS151 SPOT									0.00	0	0
Total For FRS151									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			4.80000	172.54565	4.80000	172.52329			0.00	0	0
Total FRS152 SPOT									0.00	0	0
Total For FRS152									0.00	0	0
FRS15 On 31/03/2028 Spot Bond			5.39000	5.39000	5.39000	165.43706			0.00	0	0
Total FRS153 SPOT									0.00	0	0
Total For FRS153									0.00	0	0
FRS15 On 20/06/2022 Spot Bond					0.00000	11.92835			0.00	0	0
Total FRS158 SPOT									0.00	0	0
Total For FRS158									0.00	0	0
FRS15 On 06/06/2023 Spot Bond					0.00000	14.05534			0.00	0	0
Total FRS159 SPOT									0.00	0	0
Total For FRS159									0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	17.18594			0.00	0	0
Total FRS160 SPOT									0.00	0	0
Total For FRS160									0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	19.59962			0.00	0	0
Total FRS161 SPOT									0.00	0	0
Total For FRS161									0.00	0	0
FRS16 On 20/06/2022 Spot Bond					0.00000	11.02824			0.00	0	0
Total FRS162 SPOT									0.00	0	0
Total For FRS162									0.00	0	0
FRS16 On 06/06/2023 Spot Bond					0.00000	12.62311			0.00	0	0
Total FRS163 SPOT									0.00	0	0
Total For FRS163									0.00	0	0
FRS16 On 06/06/2024 Spot Bond					0.00000	15.24271			0.00	0	0
Total FRS164 SPOT									0.00	0	0
Total For FRS164									0.00	0	0
FRS16 On 06/06/2025 Spot Bond					0.00000	17.26954			0.00	0	0
Total FRS165 SPOT									0.00	0	0
Total For FRS165									0.00	0	0
FRS16 On 01/08/2022 Spot Bond					0.00000	9.93750			0.00	0	0
Total FRS167 SPOT									0.00	0	0
Total For FRS167									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS168 On 01/08/2022 Spot Bond					0.00000	9.95028				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS169 On 01/08/2021 Spot Bond					0.00000	9.60579				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS170 On 01/08/2022 Spot Bond					0.00000	14.18246				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS171 On 16/10/2022 Spot Bond					0.00000	99.95620				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS172 On 16/10/2024 Spot Bond					0.00000	99.95321				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS173 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0
Total FRS173 SPOT										0.00	0	0
Total For FRS173										0.00	0	0
FRS174 On 13/05/2021 Spot Bond					0.00000	94.08889				0.00	0	0
Total FRS174 SPOT										0.00	0	0
Total For FRS174										0.00	0	0
FRS175 On 26/01/2024 Spot Bond					0.00000	13.40759				0.00	0	0
Total FRS175 SPOT										0.00	0	0
Total For FRS175										0.00	0	0
FRS176 On 26/01/2024 Spot Bond					0.00000	13.40759				0.00	0	0
Total FRS176 SPOT										0.00	0	0
Total For FRS176										0.00	0	0
FRS177 On 19/07/2024 Spot Bond					0.00000	16.49195				0.00	0	0
Total FRS177 SPOT										0.00	0	0
Total For FRS177										0.00	0	0
FRS180 On 18/09/2023 Spot Bond					0.00000	100.65295				0.00	0	0
Total FRS180 SPOT										0.00	0	0
Total For FRS180										0.00	0	0
FRS182 On 27/09/2025 Spot Bond					0.00000	100.45635				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0

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 04/10/2021 Spot Bond					0.00000	108.91706				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS18: On 16/11/2023 Spot Bond					0.00000	113.80744				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	115.71904				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	124.68309				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS18: On 23/01/2024 Spot Bond					0.00000	119.54468				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS19: On 19/03/2020 Spot Bond					0.00000	103.56847				0.00	0	0
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS19: On 23/03/2020 Spot Bond					0.00000	114.24055				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS19: On 19/06/2026 Spot Bond					0.00000	47.60429				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	47.27296				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	101.55055				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	108.54365				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	101.69362				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FRS20(On 12/08/2025 Spot Bond					0.00000	101.52622				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	101.17869				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	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS20(On 04/03/2020 Spot Bond					0.00000	105.51529				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS20(On 11/09/2020 Spot Bond					0.00000	103.03665				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	101.86374				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	99.99988				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS20(On 16/11/2020 Spot Bond					0.00000	99.36503				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS20(On 16/11/2020 Spot Bond					0.00000	101.66114				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS20(On 18/11/2024 Spot Bond					0.00000	101.32939				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS21(On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.88500	3.88500	3.88500	292.92748				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS37 On 07/12/2023 Spot Bond			3.77500	3.77500	3.77500	294.05307			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			4.49500	4.49500	4.49500	286.77858			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			3.87500	160.36323	3.87500	160.34653			0.00	0	0
Total FRS46 SPOT									0.00	0	0
Total For FRS46									0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	101.81956			0.00	0	0
Total FRS49 SPOT									0.00	0	0
Total For FRS49									0.00	0	0
FRS51 On 31/01/2022 Spot Bond			3.57500	161.29905	3.57500	161.28352			0.00	0	0
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	101.67905			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			4.42000	100.76577	4.42000	100.75380			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			4.11500	73.06140	4.11500	105.66106			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			4.22000	4.22000	4.22000	132.80375			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			4.25000	4.25000	4.25000	132.61808			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			4.68500	4.68500	4.68500	284.89510			0.00	0	0
Total FRS90 SPOT									0.00	0	0
Total For FRS90									0.00	0	0
FRX20 On 01/10/2020 Spot Bond			7.33000	103.48074	7.33000	103.46038			0.00	0	0
Total FRX20 SPOT									0.00	0	0
Total For FRX20									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX23 On 28/02/2023 Spot Bond			7.85000	7.85000	7.85000	102.62524			0.00	0	0
Total FRX23 SPOT									0.00	0	0
Total For FRX23									0.00	0	0
FRX24 On 10/12/2024 Spot Bond			8.23600	111.01357	8.23600	110.98910			0.00	0	0
Total FRX24 SPOT									0.00	0	0
Total For FRX24									0.00	0	0
FRX25 On 26/07/2025 Spot Bond			8.31000	110.86001	8.31000	110.83548			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			8.59000	107.29597	8.59000	107.27132			0.00	0	500,000,000
Total FRX26 SPOT									0.00	0	500,000,000
Total For FRX26									0.00	0	500,000,000
FRX27 On 07/03/2027 Spot Bond			8.66500	111.61466	8.66500	111.58865			0.00	0	0
Total FRX27 SPOT									0.00	0	0
Total For FRX27									0.00	0	0
FRX28 On 26/07/2028 Spot Bond			8.97500	111.47582	8.97500	111.44923			0.00	0	0
Total FRX28 SPOT									0.00	0	0
Total For FRX28									0.00	0	0
FRX30 On 31/01/2030 Spot Bond			9.25000	107.66791	9.25000	107.64146			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			9.49000	103.84480	9.49000	103.81863		1,518,400,000,000.00	160,000,000	80,000,000	
Total FRX31 SPOT								1,518,400,000,000.00	160,000,000	80,000,000	
Total For FRX31								1,518,400,000,000.00	160,000,000	80,000,000	
FRX32 On 31/03/2032 Spot Bond			9.56000	109.87599	9.56000	109.84795		1,720,800,000,000.00	180,000,000	90,000,000	
Total FRX32 SPOT								1,720,800,000,000.00	180,000,000	90,000,000	
Total For FRX32								1,720,800,000,000.00	180,000,000	90,000,000	
FRX45 On 14/04/2045 Spot Bond			10.78000	78.03877	10.78000	78.01638		0.00	0	0	
Total FRX45 SPOT								0.00	0	0	
Total For FRX45								0.00	0	0	
FS3A5 On 20/02/2020 Spot Bond					0.00000	101.23217		0.00	0	0	
Total FS3A5 SPOT								0.00	0	0	
Total For FS3A5								0.00	0	0	
FS3A5L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total FS3A5U SPOT								0.00	0	0	
Total For FS3A5U								0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.28710			0.00	0	0
Total FS3B1 SPOT									0.00	0	0
Total For FS3B1									0.00	0	0
FS3B1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3B1U SPOT									0.00	0	0
Total For FS3B1U									0.00	0	0
FS3C1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3C1U SPOT									0.00	0	0
Total For FS3C1U									0.00	0	0
FS3D1L On 20/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS3D1U SPOT									0.00	0	0
Total For FS3D1U									0.00	0	0
FS4A4L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A4U SPOT									0.00	0	0
Total For FS4A4U									0.00	0	0
FS4A5L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4A5U SPOT									0.00	0	0
Total For FS4A5U									0.00	0	0
FS4B1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4B1U SPOT									0.00	0	0
Total For FS4B1U									0.00	0	0
FS4C1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4C1U SPOT									0.00	0	0
Total For FS4C1U									0.00	0	0
FS4D1L On 20/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS4D1U SPOT									0.00	0	0
Total For FS4D1U									0.00	0	0
FS5A3L On 20/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A3U SPOT									0.00	0	0
Total For FS5A3U									0.00	0	0
FS5A4L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A4U SPOT									0.00	0	0
Total For FS5A4U									0.00	0	0
FS5A5L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5A5U SPOT									0.00	0	0
Total For FS5A5U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FS5B1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5B1U SPOT									0.00	0	0
Total For FS5B1U									0.00	0	0
FS5C1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5C1U SPOT									0.00	0	0
Total For FS5C1U									0.00	0	0
FS5D1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5D1U SPOT									0.00	0	0
Total For FS5D1U									0.00	0	0
FS5E1L On 20/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS5E1U SPOT									0.00	0	0
Total For FS5E1U									0.00	0	0
FS6A1 On 20/08/2021 Spot Bond					0.00000	101.13828			0.00	0	0
Total FS6A1 SPOT									0.00	0	0
Total For FS6A1									0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.60115			0.00	0	0
Total FS6A2 SPOT									0.00	0	0
Total For FS6A2									0.00	0	0
FS6A3 On 20/08/2023 Spot Bond					0.00000	101.50078			0.00	0	0
Total FS6A3 SPOT									0.00	0	0
Total For FS6A3									0.00	0	0
FS6B1 On 20/08/2023 Spot Bond					0.00000	101.24135			0.00	0	0
Total FS6B1 SPOT									0.00	0	0
Total For FS6B1									0.00	0	0
FS6C1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6C1U SPOT									0.00	0	0
Total For FS6C1U									0.00	0	0
FS6D1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6D1U SPOT									0.00	0	0
Total For FS6D1U									0.00	0	0
FS6E1L On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total FS6E1U SPOT									0.00	0	0
Total For FS6E1U									0.00	0	0
FS7A1 On 20/11/2022 Spot Bond					0.00000	100.97018			0.00	0	0
Total FS7A1 SPOT									0.00	0	0
Total For FS7A1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.00522				0.00	0	0
Total FS7A2 SPOT										0.00	0	0
Total For FS7A2										0.00	0	0
FS7A3 On 20/11/2024 Spot Bond					0.00000	101.02649				0.00	0	0
Total FS7A3 SPOT										0.00	0	0
Total For FS7A3										0.00	0	0
FS7B1 On 20/11/2024 Spot Bond					0.00000	101.03274				0.00	0	0
Total FS7B1 SPOT										0.00	0	0
Total For FS7B1										0.00	0	0
GBL03 On 16/11/2020 Spot Bond					0.00000	102.86715				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	101.85953				0.00	0	0
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	101.69148				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
GH31A On 25/02/2020 Spot Bond					0.00000	101.13893				0.00	0	0
Total GH31A2 SPOT										0.00	0	0
Total For GH31A2										0.00	0	0
GH31A On 25/02/2020 Spot Bond					0.00000	101.15250				0.00	0	0
Total GH31A3 SPOT										0.00	0	0
Total For GH31A3										0.00	0	0
GH31B On 25/02/2020 Spot Bond					0.00000	101.24064				0.00	0	0
Total GH31B SPOT										0.00	0	0
Total For GH31B										0.00	0	0
GH31C On 25/02/2020 Spot Bond					0.00000	101.34904				0.00	0	0
Total GH31C SPOT										0.00	0	0
Total For GH31C										0.00	0	0
GH31D On 25/02/2020 Spot Bond					0.00000	101.41673				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	101.05074			0.00	0	0
Total GH5A11 SPOT									0.00	0	0
Total For GH5A11									0.00	0	0
GH5A2 On 25/11/2024 Spot Bond					0.00000	101.06857			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	100.88102			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	100.91404			0.00	0	0
Total GH5B1 SPOT									0.00	0	0
Total For GH5B1									0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.13907			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
GRB15 On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total GRB15U SPOT									0.00	0	0
Total For GRB15U									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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRB21 On 17/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB21U SPOT										0.00	0	0
Total For GRB21U										0.00	0	0
GRB22 On 17/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB22U SPOT										0.00	0	0
Total For GRB22U										0.00	0	0
GRB23 On 07/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB23U SPOT										0.00	0	0
Total For GRB23U										0.00	0	0
GRB24 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB24U SPOT										0.00	0	0
Total For GRB24U										0.00	0	0
GRB25 On 15/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB25U SPOT										0.00	0	0
Total For GRB25U										0.00	0	0
GRB27 On 02/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB27U SPOT										0.00	0	0
Total For GRB27U										0.00	0	0
GRB28 On 02/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB28U SPOT										0.00	0	0
Total For GRB28U										0.00	0	0
GRB29 On 01/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB29U SPOT										0.00	0	0
Total For GRB29U										0.00	0	0
GRB30 On 10/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB30U SPOT										0.00	0	0
Total For GRB30U										0.00	0	0
GRB31 On 10/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB31U SPOT										0.00	0	0
Total For GRB31U										0.00	0	0
GRB32 On 28/06/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB32U SPOT										0.00	0	0
Total For GRB32U										0.00	0	0
GRB33 On 03/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GRB33U SPOT										0.00	0	0
Total For GRB33U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRL35 On 12/06/2029 Spot Bond			4.17000	102.92359	4.17000	102.91198				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	103.20362				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	102.25289				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	100.78779				0.00	0	0
Total GRT12 SPOT										0.00	0	0
Total For GRT12										0.00	0	0
GRT13 On 15/04/2020 Spot Bond					0.00000	100.14677				0.00	0	0
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	101.78914				0.00	0	0
Total GRT14 SPOT										0.00	0	0
Total For GRT14										0.00	0	0
GRT15 On 15/04/2020 Spot Bond					0.00000	100.10833				0.00	0	0
Total GRT15 SPOT										0.00	0	0
Total For GRT15										0.00	0	0
GRT16 On 17/10/2021 Spot Bond					0.00000	101.09281				0.00	0	4,000,000,000
Total GRT16 SPOT										0.00	0	4,000,000,000
Total For GRT16										0.00	0	4,000,000,000
GRT17 On 17/10/2023 Spot Bond			8.72000	106.96477	8.72000	106.93982				0.00	0	5,000,000,000
Total GRT17 SPOT										0.00	0	5,000,000,000
Total For GRT17										0.00	0	5,000,000,000
GRT18 On 13/03/2020 Spot Bond					0.00000	100.82103				0.00	0	0
Total GRT18 SPOT										0.00	0	0
Total For GRT18										0.00	0	0
GRT19 On 14/03/2022 Spot Bond					0.00000	101.58645				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	101.32266				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRT21 On 03/04/2024 Spot Bond			9.78500	102.73339	9.78500	102.70659			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	99.95724			0.00	0	0
Total GRT22 SPOT									0.00	0	0
Total For GRT22									0.00	0	0
GRT23 On 16/10/2024 Spot Bond					0.00000	101.16969			0.00	20,000,000	10,000,000
Total GRT23 SPOT									0.00	20,000,000	10,000,000
Total For GRT23									0.00	20,000,000	10,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	101.36973			0.00	0	700,000,000
Total GRT24G SPOT									0.00	0	700,000,000
Total For GRT24G									0.00	0	700,000,000
GRT25 On 09/03/2025 Spot Bond					0.00000	101.21901			0.00	0	2,000,000,000
Total GRT25G SPOT									0.00	0	2,000,000,000
Total For GRT25G									0.00	0	2,000,000,000
GRT26 On 09/03/2028 Spot Bond					0.00000	102.14595			0.00	0	0
Total GRT26G SPOT									0.00	0	0
Total For GRT26G									0.00	0	0
GRT27 On 28/09/2023 Spot Bond					0.00000	100.49526			0.00	0	0
Total GRT27 SPOT									0.00	0	0
Total For GRT27									0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	100.76486			0.00	0	0
Total GRT28 SPOT									0.00	0	0
Total For GRT28									0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	100.78372			0.00	0	0
Total GRT29 SPOT									0.00	0	0
Total For GRT29									0.00	0	0
GRT30 On 10/12/2025 Spot Bond					0.00000	101.22489			0.00	0	0
Total GRT30 SPOT									0.00	0	0
Total For GRT30									0.00	0	0
GRT31 On 28/02/2024 Spot Bond					0.00000	101.06659			0.00	0	0
Total GRT31 SPOT									0.00	0	0
Total For GRT31									0.00	0	0
GRT32 On 18/04/2024 Spot Bond					0.00000	99.87258			0.00	0	0
Total GRT32 SPOT									0.00	0	0
Total For GRT32									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
GRT33 On 18/04/2026 Spot Bond					0.00000	100.06250				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	100.17643				0.00	0	0
Total GRT34 SPOT										0.00	0	0
Total For GRT34										0.00	0	0
GRT36 On 27/06/2024 Spot Bond					0.00000	100.41066				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	100.32382				0.00	0	0
Total GRT38 SPOT										0.00	0	0
Total For GRT38										0.00	0	0
GRT39 On 30/04/2026 Spot Bond					0.00000	101.72814				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	101.22189				0.00	0	0
Total GRT40 SPOT										0.00	0	0
Total For GRT40										0.00	0	0
GRT41 On 20/11/2024 Spot Bond					0.00000	101.24280				0.00	0	0
Total GRT41 SPOT										0.00	0	0
Total For GRT41										0.00	0	0
GRT42 On 20/11/2026 Spot Bond					0.00000	101.27715				0.00	0	0
Total GRT42 SPOT										0.00	0	0
Total For GRT42										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
H6T3U On 03/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H6T3U SPOT										0.00	0	0
Total For H6T3U										0.00	0	0
H7T2U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total H7T2U SPOT										0.00	0	0
Total For H7T2U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
H7T5U On 02/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H7T5U SPOT									0.00	0	0
Total For H7T5U									0.00	0	0
H8T2U On 20/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total H8T2U SPOT									0.00	0	0
Total For H8T2U									0.00	0	0
HC2T4 On 26/02/2020 Spot Bond					0.00000	101.98678			0.00	0	0
Total HC2T4 SPOT									0.00	0	0
Total For HC2T4									0.00	0	0
HC5T2 On 29/05/2020 Spot Bond					0.00000	101.01513			0.00	0	0
Total HC5T2 SPOT									0.00	0	0
Total For HC5T2									0.00	0	0
HIL02U On 31/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL02U SPOT									0.00	0	0
Total For HIL02U									0.00	0	0
HIL03U On 20/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HIL03U SPOT									0.00	0	0
Total For HIL03U									0.00	0	0
HILB06 On 11/07/2020 Spot Bond					0.00000	100.02226			0.00	0	0
Total HILB06 SPOT									0.00	0	0
Total For HILB06									0.00	0	0
HILB07 On 11/07/2021 Spot Bond					0.00000	100.02264			0.00	0	0
Total HILB07 SPOT									0.00	0	0
Total For HILB07									0.00	0	0
HILB08 On 29/03/2023 Spot Bond					0.00000	100.48783			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	100.35999			0.00	0	0
Total HILB09 SPOT									0.00	0	0
Total For HILB09									0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	100.81670			0.00	0	0
Total HILB10 SPOT									0.00	0	0
Total For HILB10									0.00	0	0
HILB11 On 15/03/2024 Spot Bond					0.00000	101.01201			0.00	0	0
Total HILB11 SPOT									0.00	0	0
Total For HILB11									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HILB12 On 15/03/2024 Spot Bond					0.00000	100.83359			0.00	0	0
Total HILB12 SPOT									0.00	0	0
Total For HILB12									0.00	0	0
HM1C4 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C4U SPOT									0.00	0	0
Total For HM1C4U									0.00	0	0
HM1C5 On 19/07/2048 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total HM1C5U SPOT									0.00	0	0
Total For HM1C5U									0.00	0	0
HPF04/ On 25/11/2020 Spot Bond			10.00000	102.23500	10.00000	102.20900			0.00	0	0
Total HPF04/JIBAR SPOT									0.00	0	0
Total For HPF04/JIBAR									0.00	0	0
HPF06 On 20/02/2020 Spot Bond					0.00000	101.45344			0.00	0	0
Total HPF06 SPOT									0.00	0	0
Total For HPF06									0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.33782			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	100.32451			0.00	0	0
Total HPF12 SPOT									0.00	0	0
Total For HPF12									0.00	0	0
HPF13 On 30/09/2024 Spot Bond					0.00000	100.58898			0.00	0	0
Total HPF13 SPOT									0.00	0	0
Total For HPF13									0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			7.18000	105.79051	7.18000	105.77023			0.00	0	50,000,000,000
Total HWAY20 SPOT									0.00	0	50,000,000,000
Total For HWAY20									0.00	0	50,000,000,000
HWAY2 On 31/07/2020 Spot Bond			100.00000	72.20062	100.00000	72.04169			0.00	0	0
Total HWAY20/R207 SPOT									0.00	0	0
Total For HWAY20/R207									0.00	0	0
HWAY2 On 07/12/2023 Spot Bond			4.39500	287.81008	4.39500	287.77590		175,800,000,000.00		40,000,000	20,000,000
Total HWAY23 SPOT								175,800,000,000.00		40,000,000	20,000,000
Total For HWAY23								175,800,000,000.00		40,000,000	20,000,000
HWAY2 On 07/12/2024 Spot Bond			4.58500	4.58500	4.58500	287.92620		0.00		0	0
Total HWAY24 SPOT								0.00		0	0
Total For HWAY24								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3 On 28/02/2033 Spot Bond			4.62500	77.68112	4.62500	95.23874			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			10.88500	92.40773	10.88500	92.38113			0.00	0	480,000,000
Total HWAY34 SPOT									0.00	0	480,000,000
Total For HWAY34									0.00	0	480,000,000
HWAY3 On 31/07/2034 Spot Bond			100.00000	13.39500	100.00000	13.36552			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			10.88500	92.08437	10.88500	92.05786			0.00	0	2,500,000,000
Total HWAY35 SPOT									0.00	0	2,500,000,000
Total For HWAY35									0.00	0	2,500,000,000
HWAY3 On 31/07/2035 Spot Bond			100.00000	13.39462	100.00000	13.36514			0.00	0	0
Total HWAY35/R209 SPOT									0.00	0	0
Total For HWAY35/R209									0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	100.03475			0.00	0	15,000,000,000
Total HWF11 SPOT									0.00	0	15,000,000,000
Total For HWF11									0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	102.02411			0.00	0	2,000,000,000
Total HWF12 SPOT									0.00	0	2,000,000,000
Total For HWF12									0.00	0	2,000,000,000
HWF13 On 28/11/2022 Spot Bond					0.00000	101.07300			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	102.23500	10.00000	102.20900			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			3.60000	136.72154	3.61000	136.64428		153,360,000,000,000.00	42,600,000,000	439,263,351,300	
Total I2025 SPOT								153,360,000,000,000.00	42,600,000,000	439,263,351,300	
Total For I2025								153,360,000,000,000.00	42,600,000,000	439,263,351,300	
I2029 On 31/03/2029 Spot Bond			3.70000	100.95855	3.70000	100.94843		457,108,360,000,000.00	123,542,800,000	128,696,700,000	
Total I2029 SPOT								457,108,360,000,000.00	123,542,800,000	128,696,700,000	
Total For I2029								457,108,360,000,000.00	123,542,800,000	128,696,700,000	
I2033 On 28/02/2033 Spot Bond			3.79500	100.88160	3.79500	100.87113		239,768,100,000,000.00	63,180,000,000	90,270,400,000	
Total I2033 SPOT								239,768,100,000,000.00	63,180,000,000	90,270,400,000	
Total For I2033								239,768,100,000,000.00	63,180,000,000	90,270,400,000	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2038 On 31/01/2038 Spot Bond			3.85500	117.29822	3.82000	117.86243			312,467,025,000,000.00	81,055,000,000	173,471,600,000
Total I2038 SPOT									12,467,025,000,000.00	81,055,000,000	173,471,600,000
Total For I2038									12,467,025,000,000.00	81,055,000,000	173,471,600,000
I2046 On 31/03/2046 Spot Bond			3.90000	107.22170	3.90000	107.21040			450,208,200,000,000.00	115,438,000,000	121,980,400,000
Total I2046 SPOT									50,208,200,000,000.00	115,438,000,000	121,980,400,000
Total For I2046									50,208,200,000,000.00	115,438,000,000	121,980,400,000
I2050 On 31/12/2050 Spot Bond			3.93000	108.90766	3.92000	109.11006			265,432,200,000,000.00	67,540,000,000	196,354,648,480
Total I2050 SPOT									55,432,200,000,000.00	67,540,000,000	196,354,648,480
Total For I2050									55,432,200,000,000.00	67,540,000,000	196,354,648,480
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
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IBL02U SPOT									0.00	0	0
Total For IBL02U									0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.13237			0.00	0	0
Total IBL100 SPOT									0.00	0	0
Total For IBL100									0.00	0	0
IBL101 On 24/05/2022 Spot Bond			8.19500	8.19500	8.19500	103.10721			0.00	0	0
Total IBL101 SPOT									0.00	0	0
Total For IBL101									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL102 On 24/05/2022 Spot Bond					0.00000	101.47893				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	99.92982				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	101.78856				0.00	0	0
Total IBL106 SPOT										0.00	0	0
Total For IBL106										0.00	0	0
IBL109 On 07/12/2023 Spot Bond			4.34500	288.30998	4.34500	288.27613				0.00	0	0
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	100.86899				0.00	0	0
Total IBL110 SPOT										0.00	0	0
Total For IBL110										0.00	0	0
IBL112 On 21/05/2020 Spot Bond					0.00000	101.36450				0.00	0	0
Total IBL112 SPOT										0.00	0	0
Total For IBL112										0.00	0	0
IBL113 On 21/05/2021 Spot Bond					0.00000	101.19268				0.00	0	0
Total IBL113 SPOT										0.00	0	0
Total For IBL113										0.00	0	0
IBL114 On 21/05/2022 Spot Bond					0.00000	101.53207				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	101.22635				0.00	0	0
Total IBL115 SPOT										0.00	0	0
Total For IBL115										0.00	0	0
IBL116 On 20/06/2020 Spot Bond					0.00000	100.55060				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	101.78628				0.00	0	0
Total IBL118 SPOT										0.00	0	0
Total For IBL118										0.00	0	0
IBL119 On 16/08/2021 Spot Bond					0.00000	101.28941				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL120 On 12/10/2020 Spot Bond					0.00000	100.02067				0.00	0	0
Total IBL120 SPOT										0.00	0	0
Total For IBL120										0.00	0	0
IBL123 On 14/02/2022 Spot Bond					0.00000	101.49292				0.00	0	0
Total IBL123 SPOT										0.00	0	0
Total For IBL123										0.00	0	0
IBL124 On 14/02/2024 Spot Bond					0.00000	101.37867				0.00	0	0
Total IBL124 SPOT										0.00	0	0
Total For IBL124										0.00	0	0
IBL127 On 02/04/2020 Spot Bond					0.00000	100.25853				0.00	0	0
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.02131				0.00	0	0
Total IBL128 SPOT										0.00	0	0
Total For IBL128										0.00	0	0
IBL129 On 30/05/2022 Spot Bond					0.00000	101.18078				0.00	0	0
Total IBL129 SPOT										0.00	0	0
Total For IBL129										0.00	0	0
IBL130 On 22/07/2022 Spot Bond					0.00000	100.05814				0.00	0	0
Total IBL130 SPOT										0.00	0	0
Total For IBL130										0.00	0	0
IBL131 On 07/08/2020 Spot Bond					0.00000	101.44347				0.00	0	0
Total IBL131 SPOT										0.00	0	0
Total For IBL131										0.00	0	0
IBL132 On 12/08/2024 Spot Bond					0.00000	101.48338				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	100.72885				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	99.93700				0.00	0	0
Total IBL134 SPOT										0.00	0	0
Total For IBL134										0.00	0	0
IBL135 On 22/11/2024 Spot Bond					0.00000	101.24954				0.00	0	0
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IBL136 On 22/11/2021 Spot Bond					0.00000	101.19925				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.60500	3.60500	3.60500	161.18951				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	102.23500	10.00000	102.20900				0.00	0	0
Total IBL43/JIBAR SPOT										0.00	0	0
Total For IBL43/JIBAR										0.00	0	0
IBL46 On 15/01/2020 Spot Bond			8.03500	100.00000	8.03500	99.97799				0.00	0	0
Total IBL46 SPOT										0.00	0	0
Total For IBL46										0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.79500	104.78536	7.79500	104.76358				0.00	0	0
Total IBL50 SPOT										0.00	0	0
Total For IBL50										0.00	0	0
IBL60 On 17/02/2024 Spot Bond			8.84000	108.96089	8.84000	108.93527				0.00	0	0
Total IBL60 SPOT										0.00	0	0
Total For IBL60										0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	102.04899				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			3.72500	160.83027	3.72500	160.81414				0.00	0	0
Total IBL67 SPOT										0.00	0	0
Total For IBL67										0.00	0	0
IBL75 On 19/08/2020 Spot Bond					0.00000	101.73920				0.00	0	0
Total IBL75 SPOT										0.00	0	0
Total For IBL75										0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	101.83091				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			8.93000	104.11966	8.93000	104.09467				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL86 On 20/05/2021 Spot Bond					0.00000	102.19942			0.00	0	130,000,000
Total IBL86 SPOT									0.00	0	130,000,000
Total For IBL86									0.00	0	130,000,000
IBL88 On 20/05/2021 Spot Bond			7.77500	104.76103	7.77500	104.73908			0.00	0	0
Total IBL88 SPOT									0.00	0	0
Total For IBL88									0.00	0	0
IBL88/F On 20/05/2021 Spot Bond			100.00000	41.79385	100.00000	41.70085			0.00	0	0
Total IBL88/R208 SPOT									0.00	0	0
Total For IBL88/R208									0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.22183			0.00	0	0
Total IBL89 SPOT									0.00	0	0
Total For IBL89									0.00	0	0
IBL92 On 12/01/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total IBL92 SPOT									0.00	0	0
Total For IBL92									0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	101.85760			0.00	0	0
Total IBL95 SPOT									0.00	0	0
Total For IBL95									0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	101.85705			0.00	0	0
Total IBL98 SPOT									0.00	0	0
Total For IBL98									0.00	0	0
IDC01L On 08/11/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IDC01U SPOT									0.00	0	0
Total For IDC01U									0.00	0	0
IDC02L On 28/02/2028 Spot Bond			100.00000	12.71825	100.00000	12.69025			0.00	0	0
Total IDC02U SPOT									0.00	0	0
Total For IDC02U									0.00	0	0
IDCG03 On 22/10/2020 Spot Bond			7.82500	102.29364	7.82500	102.27219			0.00	0	0
Total IDCG03 SPOT									0.00	0	0
Total For IDCG03									0.00	0	0
IDCG06 On 24/11/2024 Spot Bond			9.08500	103.13665	9.08500	103.11148			0.00	0	882,995,400
Total IDCG06 SPOT									0.00	0	882,995,400
Total For IDCG06									0.00	0	882,995,400
IDCG07 On 13/11/2020 Spot Bond					0.00000	101.56957			0.00	0	0
Total IDCG07 SPOT									0.00	0	0
Total For IDCG07									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG08 On 13/05/2030 Spot Bond			11.55000	100.28148	11.55000	100.20980				0.00	0	0
Total IDCG08 SPOT										0.00	0	0
Total For IDCG08										0.00	0	0
IDCG10 On 05/12/2021 Spot Bond					0.00000	100.94493				0.00	0	0
Total IDCG10 SPOT										0.00	0	0
Total For IDCG10										0.00	0	0
IDCG11 On 05/12/2026 Spot Bond			9.58500	107.21257	9.58500	107.18514				0.00	0	0
Total IDCG11 SPOT										0.00	0	0
Total For IDCG11										0.00	0	0
IDCG12 On 26/04/2021 Spot Bond					0.00000	102.20577				0.00	0	0
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	102.50541				0.00	0	0
Total IDCG13 SPOT										0.00	0	0
Total For IDCG13										0.00	0	0
IDCG14 On 12/11/2021 Spot Bond					0.00000	101.40629				0.00	0	0
Total IDCG14 SPOT										0.00	0	0
Total For IDCG14										0.00	0	0
IDCG15 On 12/11/2023 Spot Bond					0.00000	101.86579				0.00	0	0
Total IDCG15 SPOT										0.00	0	0
Total For IDCG15										0.00	0	0
IDCG16 On 12/11/2025 Spot Bond					0.00000	102.78907				0.00	0	0
Total IDCG16 SPOT										0.00	0	0
Total For IDCG16										0.00	0	0
IDCG17 On 08/02/2024 Spot Bond					0.00000	101.56756				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	100.73997				0.00	0	0
Total IDCG18 SPOT										0.00	0	0
Total For IDCG18										0.00	0	0
IDCG19 On 12/03/2024 Spot Bond					0.00000	101.19072				0.00	0	0
Total IDCG19 SPOT										0.00	0	0
Total For IDCG19										0.00	0	0
IDCG20 On 18/12/2020 Spot Bond					0.00000	100.58381				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IDCG21 On 18/12/2022 Spot Bond					0.00000	100.60560				0.00	0	0
Total IDCG21 SPOT										0.00	0	0
Total For IDCG21										0.00	0	0
IDCG22 On 18/12/2024 Spot Bond					0.00000	100.63107				0.00	0	0
Total IDCG22 SPOT										0.00	0	0
Total For IDCG22										0.00	0	0
IDCP07 On 15/12/2022 Spot Bond					0.00000	100.65629				0.00	0	0
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.02511	100.00000	7.00957				0.00	0	0
Total IDCP2U SPOT										0.00	0	0
Total For IDCP2U										0.00	0	0
IDCP3L On 04/07/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP3U SPOT										0.00	0	0
Total For IDCP3U										0.00	0	0
IFC01 On 10/12/2024 Spot Bond			8.48500	101.77007	8.48500	101.74697				0.00	0	0
Total IFC01 SPOT										0.00	0	0
Total For IFC01										0.00	0	0
IFC02 On 14/04/2021 Spot Bond			7.93500	103.17236	7.93500	103.15043				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN276U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN276U SPOT										0.00	0	0
Total For IN276U										0.00	0	0
IN277U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN277U SPOT										0.00	0	0
Total For IN277U										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN396U SPOT									0.00	0	0
Total For IN396U									0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN399U SPOT									0.00	0	0
Total For IN399U									0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN403U SPOT									0.00	0	0
Total For IN403U									0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN404U SPOT									0.00	0	0
Total For IN404U									0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN405U SPOT									0.00	0	0
Total For IN405U									0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN406U SPOT									0.00	0	0
Total For IN406U									0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
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
IN410U On 31/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN410U SPOT									0.00	0	0
Total For IN410U									0.00	0	0
IN415U On 31/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN415U SPOT									0.00	0	0
Total For IN415U									0.00	0	0
IN418U On 14/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN418U SPOT									0.00	0	0
Total For IN418U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN419U SPOT									0.00	0	0
Total For IN419U									0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN420U SPOT									0.00	0	0
Total For IN420U									0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IN421U SPOT									0.00	0	0
Total For IN421U									0.00	0	0
ING196 On 30/06/2027 Spot Bond					0.00000	66.84659			0.00	0	0
Total ING196 SPOT									0.00	0	0
Total For ING196									0.00	0	0
ING211 On 25/11/2020 Spot Bond			10.00000	102.23500	10.00000	102.20900			0.00	0	0
Total ING211/JIBAR SPOT									0.00	0	0
Total For ING211/JIBAR									0.00	0	0
ING362 On 24/02/2021 Spot Bond					0.00000	101.03841			0.00	0	0
Total ING362 SPOT									0.00	0	0
Total For ING362									0.00	0	0
ING371 On 31/01/2020 Spot Bond					0.00000	101.69031			0.00	0	0
Total ING371 SPOT									0.00	0	0
Total For ING371									0.00	0	0
ING375 On 24/02/2023 Spot Bond					0.00000	101.81405			0.00	0	0
Total ING375 SPOT									0.00	0	0
Total For ING375									0.00	0	0
ING383 On 30/06/2021 Spot Bond					0.00000	101.70013			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	87.49747			0.00	0	0
Total ING384 SPOT									0.00	0	0
Total For ING384									0.00	0	0
ING394 On 31/01/2020 Spot Bond					0.00000	101.60945			0.00	0	0
Total ING394 SPOT									0.00	0	0
Total For ING394									0.00	0	0
INLV01 On 12/08/2024 Spot Bond					0.00000	102.08984			0.00	0	0
Total INLV01 SPOT									0.00	0	0
Total For INLV01									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
INLV02 On 20/10/2020 Spot Bond					0.00000	100.49323				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	103.32788				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			10.07500	108.10676	10.07500	108.07788				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	103.79586				0.00	0	0
Total INLV05 SPOT										0.00	0	0
Total For INLV05										0.00	0	0
IPC28U On 10/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPC28U SPOT										0.00	0	0
Total For IPC28U										0.00	0	0
IPF01/J On 25/11/2020 Spot Bond			10.00000	102.23500	10.00000	102.20900				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	100.96497				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	100.79455				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	100.67342				0.00	0	0
Total IPF16 SPOT										0.00	0	0
Total For IPF16										0.00	0	0
IPF17 On 22/12/2020 Spot Bond					0.00000	100.51128				0.00	0	0
Total IPF17 SPOT										0.00	0	0
Total For IPF17										0.00	0	0
IPF18 On 22/12/2021 Spot Bond					0.00000	100.51721				0.00	0	0
Total IPF18 SPOT										0.00	0	0
Total For IPF18										0.00	0	0
IPF19 On 22/12/2022 Spot Bond					0.00000	100.52314				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IPF20 On 17/03/2020 Spot Bond					0.00000	100.64178			0.00	0	0
Total IPF20 SPOT									0.00	0	0
Total For IPF20									0.00	0	0
IPF21 On 17/03/2022 Spot Bond					0.00000	101.25812			0.00	0	0
Total IPF21 SPOT									0.00	0	0
Total For IPF21									0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	100.66662			0.00	0	0
Total IPF22 SPOT									0.00	0	0
Total For IPF22									0.00	0	0
IPF23U On 02/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF23U SPOT									0.00	0	0
Total For IPF23U									0.00	0	0
IPF24 On 05/02/2023 Spot Bond					0.00000	101.63631			0.00	0	0
Total IPF24 SPOT									0.00	0	0
Total For IPF24									0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	99.97797			0.00	0	0
Total IPF25 SPOT									0.00	0	0
Total For IPF25									0.00	0	0
IPF26 On 07/11/2023 Spot Bond					0.00000	101.49810			0.00	0	0
Total IPF26 SPOT									0.00	0	0
Total For IPF26									0.00	0	0
IPF27 On 07/11/2024 Spot Bond					0.00000	101.51531			0.00	0	0
Total IPF27 SPOT									0.00	0	0
Total For IPF27									0.00	0	0
IPF28U On 28/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF28U SPOT									0.00	0	0
Total For IPF28U									0.00	0	0
IPF29U On 28/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPF29U SPOT									0.00	0	0
Total For IPF29U									0.00	0	0
IPF30 On 25/03/2024 Spot Bond					0.00000	100.41927			0.00	0	0
Total IPF30 SPOT									0.00	0	0
Total For IPF30									0.00	0	0
IPF31 On 25/03/2026 Spot Bond					0.00000	100.81176			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	100.28568			0.00	0	0
Total IPF32 SPOT									0.00	0	0
Total For IPF32									0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	100.78005			0.00	0	0
Total IPF33 SPOT									0.00	0	0
Total For IPF33									0.00	0	0
IPFC27 On 24/01/2020 Spot Bond					0.00000	101.60447			0.00	0	0
Total IPFC27 SPOT									0.00	0	0
Total For IPFC27									0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IPL8/JIBAR SPOT									0.00	0	0
Total For IPL8/JIBAR									0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	101.25468	2.75000	101.24717			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			6.95000	148.29026	6.95000	148.26259			0.00	0	0
Total IV019 SPOT									0.00	0	0
Total For IV019									0.00	0	0
IV030 On 31/01/2025 Spot Bond			5.61000	5.61000	5.61000	124.50572			0.00	0	0
Total IV030 SPOT									0.00	0	0
Total For IV030									0.00	0	0
IV030A On 31/01/2025 Spot Bond			5.61000	5.61000	5.61000	124.50572			0.00	0	0
Total IV030A SPOT									0.00	0	0
Total For IV030A									0.00	0	0
IV031 On 11/03/2020 Spot Bond					0.00000	100.91405			0.00	0	0
Total IV031 SPOT									0.00	0	0
Total For IV031									0.00	0	0
IV033 On 11/02/2021 Spot Bond					0.00000	103.20909			0.00	0	0
Total IV033 SPOT									0.00	0	0
Total For IV033									0.00	0	0
IV034 On 11/02/2021 Spot Bond			9.97500	107.78249	9.97500	107.75398			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	105.68803			0.00	0	520,000,000
Total IV035 SPOT									0.00	0	520,000,000
Total For IV035									0.00	0	520,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV036 On 22/07/2021 Spot Bond					0.00000	103.12797			0.00	0	0
Total IV036 SPOT									0.00	0	0
Total For IV036									0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	100.66779			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			5.82500	5.82500	5.82500	154.42260			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	104.15663			0.00	0	0
Total IV040 SPOT									0.00	0	0
Total For IV040									0.00	0	0
IV041 On 29/09/2021 Spot Bond			10.32500	106.02573	10.32500	105.99641			0.00	0	0
Total IV041 SPOT									0.00	0	0
Total For IV041									0.00	0	0
IV042 On 18/11/2021 Spot Bond					0.00000	105.88077			0.00	0	0
Total IV042 SPOT									0.00	0	0
Total For IV042									0.00	0	0
IV043 On 21/11/2021 Spot Bond			10.21500	10.21500	10.21500	105.59029			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	102.25360			0.00	0	0
Total IV044 SPOT									0.00	0	0
Total For IV044									0.00	0	0
IV045 On 31/01/2022 Spot Bond			4.77500	157.59715	4.77500	157.57695			0.00	0	0
Total IV045 SPOT									0.00	0	0
Total For IV045									0.00	0	0
IV046 On 21/06/2022 Spot Bond					0.00000	102.58170			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	100.73451			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.65000	162.44589	5.65000	162.42116				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA977 On 14/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.90215				0.00	0	0
Total IVA977 SPOT										0.00	0	0
Total For IVA977										0.00	0	0
IVA978 On 16/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.86306				0.00	0	0
Total IVA978 SPOT										0.00	0	0
Total For IVA978										0.00	0	0
IVA979 On 23/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.72650				0.00	0	0
Total IVA979 SPOT										0.00	0	0
Total For IVA979										0.00	0	0
IVA980 On 30/01/2020 Spot Bond			7.15000	7.15000	7.15000	99.59032				0.00	0	0
Total IVA980 SPOT										0.00	0	0
Total For IVA980										0.00	0	0
IVA981 On 06/02/2020 Spot Bond			7.15000	7.15000	7.15000	99.45450				0.00	0	0
Total IVA981 SPOT										0.00	0	0
Total For IVA981										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA982 On 13/02/2020 Spot Bond			7.25000	7.25000	7.25000	99.30959			0.00	0	0
Total IVA982 SPOT									0.00	0	0
Total For IVA982									0.00	0	0
IVA983 On 20/02/2020 Spot Bond			7.25000	7.25000	7.25000	99.17266			0.00	0	0
Total IVA983 SPOT									0.00	0	0
Total For IVA983									0.00	0	0
IVA985 On 05/03/2020 Spot Bond			7.25000	7.25000	7.25000	98.89991			0.00	0	0
Total IVA985 SPOT									0.00	0	0
Total For IVA985									0.00	0	0
IVA987 On 19/03/2020 Spot Bond			7.35000	7.35000	7.35000	98.61000			0.00	0	0
Total IVA987 SPOT									0.00	0	0
Total For IVA987									0.00	0	0
IVA990 On 09/04/2020 Spot Bond			7.35000	7.35000	7.35000	98.20051			0.00	0	0
Total IVA990 SPOT									0.00	0	0
Total For IVA990									0.00	0	0
IVA992 On 23/04/2020 Spot Bond			7.40000	7.40000	7.40000	97.91560			0.00	0	0
Total IVA992 SPOT									0.00	0	0
Total For IVA992									0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	102.23500	10.00000	102.20900			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	100.35604			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			7.84500	101.89938	7.84500	106.54331			0.00	0	0
Total IVC040 SPOT									0.00	0	0
Total For IVC040									0.00	0	0
IVC055 On 26/03/2020 Spot Bond					0.00000	100.54492			0.00	0	0
Total IVC055 SPOT									0.00	0	0
Total For IVC055									0.00	0	0
IVC063 On 07/08/2020 Spot Bond					0.00000	101.71214			0.00	0	0
Total IVC063 SPOT									0.00	0	0
Total For IVC063									0.00	0	0
IVC094 On 06/12/2021 Spot Bond			8.69500	104.75933	8.69500	104.73497			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	100.37631				0.00	0	0
Total IVC097 SPOT										0.00	0	0
Total For IVC097										0.00	0	0
IVC102 On 31/01/2020 Spot Bond					0.00000	101.98804				0.00	0	0
Total IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.38236				0.00	0	0
Total IVC103 SPOT										0.00	0	0
Total For IVC103										0.00	0	0
IVC105 On 08/03/2020 Spot Bond					0.00000	100.88214				0.00	0	0
Total IVC105 SPOT										0.00	0	0
Total For IVC105										0.00	0	0
IVC106 On 13/03/2020 Spot Bond					0.00000	100.77828				0.00	0	0
Total IVC106 SPOT										0.00	0	0
Total For IVC106										0.00	0	0
IVC107 On 29/06/2021 Spot Bond					0.00000	100.37833				0.00	0	0
Total IVC107 SPOT										0.00	0	0
Total For IVC107										0.00	0	0
IVC109 On 19/05/2021 Spot Bond					0.00000	102.63302				0.00	0	0
Total IVC109 SPOT										0.00	0	0
Total For IVC109										0.00	0	0
IVC110 On 19/05/2021 Spot Bond			8.34500	103.28467	8.34500	103.26147				0.00	0	0
Total IVC110 SPOT										0.00	0	0
Total For IVC110										0.00	0	0
IVC111 On 19/05/2020 Spot Bond					0.00000	101.28212				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	100.70061				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	102.16853				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	101.80897				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC135 On 31/07/2020 Spot Bond					0.00000	101.92151				0.00	0	290,000,000
Total IVC135 SPOT										0.00	0	290,000,000
Total For IVC135										0.00	0	290,000,000
IVC136 On 22/08/2021 Spot Bond					0.00000	101.83544				0.00	0	0
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.16266				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	100.11393				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	100.99403				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	100.88661				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	100.95650				0.00	0	0
Total IVC146 SPOT										0.00	0	0
Total For IVC146										0.00	0	0
IVC147 On 21/12/2021 Spot Bond					0.00000	100.50542				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	100.79971				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	100.79540				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	100.81326				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
IVC154 On 05/02/2021 Spot Bond					0.00000	101.53147				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	99.82818				0.00	0	0
Total IVC156 SPOT										0.00	0	0
Total For IVC156										0.00	0	0
IVC157 On 27/02/2020 Spot Bond					0.00000	102.99858				0.00	0	0
Total IVC157 SPOT										0.00	0	0
Total For IVC157										0.00	0	0
IVC158 On 02/04/2020 Spot Bond					0.00000	100.26014				0.00	0	0
Total IVC158 SPOT										0.00	0	0
Total For IVC158										0.00	0	0
IVC159 On 06/06/2023 Spot Bond					0.00000	100.40658				0.00	0	0
Total IVC159 SPOT										0.00	0	0
Total For IVC159										0.00	0	0
IVC160 On 05/04/2020 Spot Bond					0.00000	100.17568				0.00	0	420,000,000
Total IVC160 SPOT										0.00	0	420,000,000
Total For IVC160										0.00	0	420,000,000
IVC161 On 09/05/2020 Spot Bond					0.00000	101.52099				0.00	0	645,000,000
Total IVC161 SPOT										0.00	0	645,000,000
Total For IVC161										0.00	0	645,000,000
IVC162 On 21/05/2020 Spot Bond					0.00000	101.31258				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	100.68107				0.00	0	0
Total IVC163 SPOT										0.00	0	0
Total For IVC163										0.00	0	0
IVC165 On 20/09/2020 Spot Bond					0.00000	100.54893				0.00	0	0
Total IVC165 SPOT										0.00	0	0
Total For IVC165										0.00	0	0
IVC167 On 23/03/2021 Spot Bond					0.00000	100.48310				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC68U SPOT									0.00	0	0
Total For IVC68U									0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC80U SPOT									0.00	0	0
Total For IVC80U									0.00	0	0
IVC84U On 01/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC84U SPOT									0.00	0	0
Total For IVC84U									0.00	0	0
IVC85U On 12/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC85U SPOT									0.00	0	0
Total For IVC85U									0.00	0	0
IVC91U On 07/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC91U SPOT									0.00	0	0
Total For IVC91U									0.00	0	0
IVC95U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC95U SPOT									0.00	0	0
Total For IVC95U									0.00	0	0
IVC96U On 02/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC96U SPOT									0.00	0	0
Total For IVC96U									0.00	0	0
IVC99U On 14/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total IVC99U SPOT									0.00	0	0
Total For IVC99U									0.00	0	0
IVF407 On 07/04/2020 Spot Bond					0.00000	100.14047			0.00	0	0
Total IVF407 SPOT									0.00	0	0
Total For IVF407									0.00	0	0
JAS02 On 31/01/2020 Spot Bond					0.00000	102.06985			0.00	0	0
Total JAS02 SPOT									0.00	0	0
Total For JAS02									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	100.69207			0.00	0	0
Total JPM002 SPOT									0.00	0	0
Total For JPM002									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KAP006 On 29/06/2021 Spot Bond					0.00000	100.37429			0.00	0	0
Total KAP006 SPOT									0.00	0	0
Total For KAP006									0.00	0	0
KAP007 On 26/10/2021 Spot Bond			8.05000	105.78222	8.05000	105.75941			0.00	0	934,000,000
Total KAP007 SPOT									0.00	0	934,000,000
Total For KAP007									0.00	0	934,000,000
KAP009 On 24/05/2020 Spot Bond					0.00000	101.20701			0.00	0	0
Total KAP009 SPOT									0.00	0	0
Total For KAP009									0.00	0	0
KAP010 On 15/09/2020 Spot Bond					0.00000	100.86061			0.00	0	0
Total KAP010 SPOT									0.00	0	0
Total For KAP010									0.00	0	0
KAP012 On 01/12/2022 Spot Bond					0.00000	101.04672			0.00	0	0
Total KAP012 SPOT									0.00	0	0
Total For KAP012									0.00	0	0
KAP013 On 24/05/2022 Spot Bond					0.00000	101.14600			0.00	0	0
Total KAP013 SPOT									0.00	0	0
Total For KAP013									0.00	0	0
KAP014 On 19/07/2024 Spot Bond					0.00000	99.86900			0.00	0	0
Total KAP014 SPOT									0.00	0	0
Total For KAP014									0.00	0	0
KAP015 On 01/11/2024 Spot Bond					0.00000	101.70931			0.00	0	0
Total KAP015 SPOT									0.00	0	0
Total For KAP015									0.00	0	0
KAP11 On 24/10/2022 Spot Bond					0.00000	100.01504			0.00	0	0
Total KAP11 SPOT									0.00	0	0
Total For KAP11									0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	102.50399			0.00	0	0
Total KSB009 SPOT									0.00	0	0
Total For KSB009									0.00	0	0
KW01 On 31/10/2027 Spot Bond			9.57500	123.99234	9.57500	123.96048			0.00	0	0
Total KW01 SPOT									0.00	0	0
Total For KW01									0.00	0	0
LBK12U On 25/02/2020 Spot Bond			9.71000	103.72367	9.71000	103.69639			0.00	0	0
Total LBK12U SPOT									0.00	0	0
Total For LBK12U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK15 On 12/10/2021 Spot Bond					0.00000	102.89345			0.00	0	0
Total LBK15 SPOT									0.00	0	0
Total For LBK15									0.00	0	0
LBK17 On 22/03/2020 Spot Bond					0.00000	100.69683			0.00	0	0
Total LBK17 SPOT									0.00	0	0
Total For LBK17									0.00	0	0
LBK18 On 22/03/2022 Spot Bond					0.00000	103.46737			0.00	0	0
Total LBK18 SPOT									0.00	0	0
Total For LBK18									0.00	0	0
LBK20 On 08/06/2022 Spot Bond			8.38000	104.92008	8.38000	104.89655			0.00	0	2,500,000,000
Total LBK20 SPOT									0.00	0	2,500,000,000
Total For LBK20									0.00	0	2,500,000,000
LBK22 On 04/09/2020 Spot Bond					0.00000	101.33923			0.00	0	0
Total LBK22 SPOT									0.00	0	0
Total For LBK22									0.00	0	0
LBK23 On 05/09/2022 Spot Bond					0.00000	103.00652			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			8.70000	108.76458	8.70000	108.73928			0.00	0	4,808,716,700
Total LBK24 SPOT									0.00	0	4,808,716,700
Total For LBK24									0.00	0	4,808,716,700
LBK26 On 23/03/2021 Spot Bond					0.00000	100.83098			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	102.32577			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			10.18000	103.86983	10.18000	103.84149			0.00	0	1,000,000,000
Total LBK28 SPOT									0.00	0	1,000,000,000
Total For LBK28									0.00	0	1,000,000,000
LBK29 On 07/06/2023 Spot Bond			8.50500	104.52115	8.50500	104.49736		850,500,000,000.00		100,000,000	50,000,000
Total LBK29 SPOT								850,500,000,000.00		100,000,000	50,000,000
Total For LBK29								850,500,000,000.00		100,000,000	50,000,000
LBK30 On 20/09/2021 Spot Bond					0.00000	100.56414			0.00	0	0
Total LBK30 SPOT									0.00	0	0
Total For LBK30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LBK31 On 20/09/2023 Spot Bond					0.00000	101.16979			0.00	0	0
Total LBK31 SPOT									0.00	0	0
Total For LBK31									0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	101.61139			0.00	0	0
Total LBK32 SPOT									0.00	0	0
Total For LBK32									0.00	0	0
LBK33 On 07/12/2025 Spot Bond					0.00000	101.48709			0.00	0	0
Total LBK33 SPOT									0.00	0	0
Total For LBK33									0.00	0	0
LBK35 On 26/03/2024 Spot Bond					0.00000	100.71115			0.00	0	0
Total LBK35 SPOT									0.00	0	0
Total For LBK35									0.00	0	0
LBK36 On 25/06/2020 Spot Bond					0.00000	100.39749			0.00	0	0
Total LBK36 SPOT									0.00	0	0
Total For LBK36									0.00	0	0
LBK37 On 25/06/2024 Spot Bond					0.00000	100.43133			0.00	0	0
Total LBK37 SPOT									0.00	0	0
Total For LBK37									0.00	0	0
LGL04 On 14/08/2020 Spot Bond			7.42500	104.79666	7.42500	104.77590			0.00	0	580,000,000
Total LGL04 SPOT									0.00	0	580,000,000
Total For LGL04									0.00	0	580,000,000
LGL05 On 12/12/2021 Spot Bond					0.00000	102.85327			0.00	0	120,000,000
Total LGL05 SPOT									0.00	0	120,000,000
Total For LGL05									0.00	0	120,000,000
LGL06 On 04/10/2022 Spot Bond			8.78000	106.21273	8.78000	106.18779			0.00	0	2,500,000,000
Total LGL06 SPOT									0.00	0	2,500,000,000
Total For LGL06									0.00	0	2,500,000,000
LGL07 On 04/10/2022 Spot Bond					0.00000	102.21014			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	103.61951			0.00	40,000,000	20,000,000
Total LGL08 SPOT									0.00	40,000,000	20,000,000
Total For LGL08									0.00	40,000,000	20,000,000
LGL09 On 28/08/2024 Spot Bond					0.00000	104.04999			0.00	650,000,000	600,000,000
Total LGL09 SPOT									0.00	650,000,000	600,000,000
Total For LGL09									0.00	650,000,000	600,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LGL10 On 08/10/2025 Spot Bond					0.00000	100.14196			0.00	0	0
Total LGL10 SPOT									0.00	0	0
Total For LGL10									0.00	0	0
LHC13L On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC13U SPOT									0.00	0	0
Total For LHC13U									0.00	0	0
LHC14L On 17/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC14U SPOT									0.00	0	0
Total For LHC14U									0.00	0	0
LHC15L On 05/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total LHC15U SPOT									0.00	0	0
Total For LHC15U									0.00	0	0
LHL26 On 13/11/2020 Spot Bond					0.00000	102.17515			0.00	0	0
Total LHL26 SPOT									0.00	0	0
Total For LHL26									0.00	0	0
LHL27 On 13/02/2021 Spot Bond					0.00000	101.92222			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	102.15769			0.00	0	0
Total LHL28 SPOT									0.00	0	0
Total For LHL28									0.00	0	0
LHL29 On 05/12/2020 Spot Bond					0.00000	101.10557			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	102.24211			0.00	0	0
Total LOM02 SPOT									0.00	0	0
Total For LOM02									0.00	0	0
LOM03 On 25/11/2024 Spot Bond					0.00000	101.47059			0.00	0	0
Total LOM03 SPOT									0.00	0	0
Total For LOM03									0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	101.49770			0.00	0	0
Total LOM04 SPOT									0.00	0	0
Total For LOM04									0.00	0	0
LRFA3 On 20/11/2022 Spot Bond					0.00000	101.25176			0.00	0	0
Total LRFA3 SPOT									0.00	0	0
Total For LRFA3									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.28162			0.00	0	0
Total LRFB3 SPOT									0.00	0	0
Total For LRFB3									0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.30401			0.00	0	0
Total LRFC3 SPOT									0.00	0	0
Total For LRFC3									0.00	0	0
MAQ13 On 27/01/2020 Spot Bond					0.00000	101.63846			0.00	0	0
Total MAQ132 SPOT									0.00	0	0
Total For MAQ132									0.00	0	0
MAQ16 On 14/01/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total MAQ164 SPOT									0.00	0	0
Total For MAQ164									0.00	0	0
MAQ17 On 14/02/2020 Spot Bond					0.00000	99.39846			0.00	0	0
Total MAQ171 SPOT									0.00	0	0
Total For MAQ171									0.00	0	0
MAQ17 On 28/02/2020 Spot Bond					0.00000	99.12815			0.00	0	0
Total MAQ173 SPOT									0.00	0	0
Total For MAQ173									0.00	0	0
MAQ17 On 09/03/2020 Spot Bond					0.00000	98.93304			0.00	0	0
Total MAQ176 SPOT									0.00	0	0
Total For MAQ176									0.00	0	0
MAQ17 On 13/01/2020 Spot Bond					0.00000	0.00000			0.00	0	0
Total MAQ177 SPOT									0.00	0	0
Total For MAQ177									0.00	0	0
MAQ17 On 21/01/2020 Spot Bond					0.00000	99.91783			0.00	0	0
Total MAQ178 SPOT									0.00	0	0
Total For MAQ178									0.00	0	0
MAQ17 On 27/01/2020 Spot Bond					0.00000	99.75867			0.00	0	0
Total MAQ179 SPOT									0.00	0	0
Total For MAQ179									0.00	0	0
MAQ18 On 06/02/2020 Spot Bond					0.00000	99.57833			0.00	0	0
Total MAQ180 SPOT									0.00	0	0
Total For MAQ180									0.00	0	0
MAQ18 On 13/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MAQ181 SPOT									0.00	0	0
Total For MAQ181									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MAQ18 On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MAQ182 SPOT									0.00	0	0
Total For MAQ182									0.00	0	0
MBC27 On 29/02/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBC27U SPOT									0.00	0	0
Total For MBC27U									0.00	0	0
MBC28 On 29/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total MBC28U SPOT									0.00	0	0
Total For MBC28U									0.00	0	0
MBF05: On 27/03/2020 Spot Bond					0.00000	100.50703			0.00	0	120,000,000
Total MBF055 SPOT									0.00	0	120,000,000
Total For MBF055									0.00	0	120,000,000
MBF05: On 28/08/2020 Spot Bond					0.00000	101.29786			0.00	0	6,000,000,000
Total MBF057 SPOT									0.00	0	6,000,000,000
Total For MBF057									0.00	0	6,000,000,000
MBF05: On 21/05/2021 Spot Bond					0.00000	101.40422			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	101.23664			0.00	0	0
Total MBF061 SPOT									0.00	0	0
Total For MBF061									0.00	0	0
MBF06: On 07/06/2020 Spot Bond					0.00000	100.75843			0.00	0	0
Total MBF062 SPOT									0.00	0	0
Total For MBF062									0.00	0	0
MBF06: On 07/06/2022 Spot Bond					0.00000	100.86177			0.00	0	10,000,000,000
Total MBF063 SPOT									0.00	0	10,000,000,000
Total For MBF063									0.00	0	10,000,000,000
MBF06: On 30/09/2020 Spot Bond					0.00000	100.31362			0.00	0	0
Total MBF064 SPOT									0.00	0	0
Total For MBF064									0.00	0	0
MBF06: On 30/09/2022 Spot Bond					0.00000	100.27842			0.00	0	300,000,000
Total MBF065 SPOT									0.00	0	300,000,000
Total For MBF065									0.00	0	300,000,000
MBP03: On 11/04/2020 Spot Bond					0.00000	100.02064			0.00	0	0
Total MBP036 SPOT									0.00	0	0
Total For MBP036									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MBP03 On 26/05/2020 Spot Bond					0.00000	101.08315				0.00	0	20,000,000,000
Total MBP037 SPOT										0.00	0	20,000,000,000
Total For MBP037										0.00	0	20,000,000,000
MBP03 On 02/11/2022 Spot Bond					0.00000	101.58640				0.00	0	0
Total MBP038 SPOT										0.00	0	0
Total For MBP038										0.00	0	0
MBP03 On 23/02/2021 Spot Bond					0.00000	101.09842				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	101.11878				0.00	0	0
Total MBP040 SPOT										0.00	0	0
Total For MBP040										0.00	0	0
MBP04 On 13/04/2021 Spot Bond					0.00000	100.02045				0.00	0	0
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04 On 26/04/2021 Spot Bond					0.00000	101.69606				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04 On 27/07/2023 Spot Bond					0.00000	101.70880				0.00	0	0
Total MBP043 SPOT										0.00	0	0
Total For MBP043										0.00	0	0
MBP04 On 27/09/2021 Spot Bond					0.00000	100.39129				0.00	0	0
Total MBP044 SPOT										0.00	0	0
Total For MBP044										0.00	0	0
MBP04 On 27/09/2023 Spot Bond					0.00000	100.39614				0.00	0	0
Total MBP045 SPOT										0.00	0	0
Total For MBP045										0.00	0	0
MBP04 On 26/02/2022 Spot Bond					0.00000	101.12137				0.00	0	5,000,000,000
Total MBP046 SPOT										0.00	0	5,000,000,000
Total For MBP046										0.00	0	5,000,000,000
MBP04 On 26/02/2024 Spot Bond					0.00000	101.07636				0.00	0	0
Total MBP047 SPOT										0.00	0	0
Total For MBP047										0.00	0	0
MBP04 On 27/03/2022 Spot Bond					0.00000	100.39131				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP04 On 27/03/2024 Spot Bond					0.00000	100.39616			0.00	0	0
Total MBP049 SPOT									0.00	0	0
Total For MBP049									0.00	0	0
MBP05 On 23/08/2022 Spot Bond					0.00000	101.08762			0.00	0	0
Total MBP050 SPOT									0.00	0	0
Total For MBP050									0.00	0	0
MIIL03 On 28/08/2023 Spot Bond					0.00000	115.94849			0.00	0	0
Total MIIL03 SPOT									0.00	0	0
Total For MIIL03									0.00	0	0
MMIG0 On 17/03/2021 Spot Bond			7.80000	105.78384	7.80000	105.76161			0.00	0	820,000,000
Total MMIG02 SPOT									0.00	0	820,000,000
Total For MMIG02									0.00	0	820,000,000
MMIG0 On 01/06/2020 Spot Bond					0.00000	101.60325			0.00	0	20,000,000
Total MMIG03 SPOT									0.00	0	20,000,000
Total For MMIG03									0.00	0	20,000,000
MMIG0 On 12/08/2025 Spot Bond			11.03500	11.03500	11.03500	105.82175			0.00	0	0
Total MMIG04 SPOT									0.00	0	0
Total For MMIG04									0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			9.18000	108.36576	9.18000	108.33934			0.00	0	1,050,000,000
Total MMIG05 SPOT									0.00	0	1,050,000,000
Total For MMIG05									0.00	0	1,050,000,000
MMIG0 On 19/10/2028 Spot Bond					0.00000	102.10847			0.00	0	0
Total MMIG06 SPOT									0.00	0	0
Total For MMIG06									0.00	0	0
MMIG0 On 18/09/2024 Spot Bond					0.00000	100.63833			0.00	0	0
Total MMIG07 SPOT									0.00	0	0
Total For MMIG07									0.00	0	0
MML01 On 10/12/2026 Spot Bond					0.00000	100.82722			0.00	0	1,500,000,000
Total MML01 SPOT									0.00	0	1,500,000,000
Total For MML01									0.00	0	1,500,000,000
MML02 On 10/12/2026 Spot Bond			9.11500	101.77959	9.11500	101.75481			0.00	0	50,000,000
Total MML02 SPOT									0.00	0	50,000,000
Total For MML02									0.00	0	50,000,000
MQB00 On 28/08/2023 Spot Bond					0.00000	116.05205			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	100.47065				0.00	0	0
Total MTN06 SPOT										0.00	0	0
Total For MTN06										0.00	0	0
MTN07 On 13/07/2022 Spot Bond					0.00000	101.52605				0.00	0	7,190,000,000
Total MTN07 SPOT										0.00	0	7,190,000,000
Total For MTN07										0.00	0	7,190,000,000
MTN08 On 11/10/2020 Spot Bond					0.00000	100.59622				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	101.24181				0.00	0	0
Total MTN09 SPOT										0.00	0	0
Total For MTN09										0.00	0	0
MTN10 On 11/10/2024 Spot Bond					0.00000	102.25759				0.00	0	210,000,000
Total MTN10 SPOT										0.00	0	210,000,000
Total For MTN10										0.00	0	210,000,000
MTN11 On 04/06/2021 Spot Bond					0.00000	101.38534				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	101.61558				0.00	0	0
Total MTN12 SPOT										0.00	0	0
Total For MTN12										0.00	0	0
MTN13 On 04/06/2025 Spot Bond					0.00000	101.00039				0.00	0	30,000,000
Total MTN13 SPOT										0.00	0	30,000,000
Total For MTN13										0.00	0	30,000,000
MTN14 On 10/05/2022 Spot Bond					0.00000	101.46327				0.00	0	0
Total MTN14 SPOT										0.00	0	0
Total For MTN14										0.00	0	0
MTN15 On 10/05/2024 Spot Bond					0.00000	101.49805				0.00	0	0
Total MTN15 SPOT										0.00	0	0
Total For MTN15										0.00	0	0
MTN16 On 30/05/2022 Spot Bond					0.00000	100.98103				0.00	0	0
Total MTN16 SPOT										0.00	0	0
Total For MTN16										0.00	0	0
MTN17 On 30/05/2024 Spot Bond					0.00000	101.00895				0.00	0	5,000,000,000
Total MTN17 SPOT										0.00	0	5,000,000,000
Total For MTN17										0.00	0	5,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
MTN18 On 30/05/2026 Spot Bond					0.00000	101.04142				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	100.84618				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	100.92034				0.00	0	210,000,000
Total MTN20 SPOT										0.00	0	210,000,000
Total For MTN20										0.00	0	210,000,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	101.43864				0.00	0	0
Total MTNC20 SPOT										0.00	0	0
Total For MTNC20										0.00	0	0
MTNC2 On 07/09/2020 Spot Bond					0.00000	100.77794				0.00	0	0
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.28549				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	101.27118				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	101.27118				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
N6B26 On 20/03/2020 Spot Bond					0.00000	100.62759				0.00	0	0
Total N6B26 SPOT										0.00	0	0
Total For N6B26										0.00	0	0
N6C26 On 21/09/2020 Spot Bond					0.00000	100.69951				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	100.70540				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	100.61451				0.00	0	0
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	100.72861				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	101.86151				0.00	0	0
Total N6G26 SPOT										0.00	0	0
Total For N6G26										0.00	0	0
N7A20 On 20/03/2020 Spot Bond					0.00000	100.53455				0.00	0	0
Total N7A20 SPOT										0.00	0	0
Total For N7A20										0.00	0	0
N7B25 On 20/12/2021 Spot Bond					0.00000	100.56281				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	100.66167				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	100.74556				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	100.82255				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NAM01 On 19/11/2022 Spot Bond			8.32000	101.12621	8.32000	101.10357				0.00	0	0
Total NAM01 SPOT										0.00	0	0
Total For NAM01										0.00	0	0
NAM02 On 29/06/2020 Spot Bond			7.31500	101.42333	7.31500	101.40366				0.00	0	0
Total NAM02 SPOT										0.00	0	0
Total For NAM02										0.00	0	0
NAM03 On 01/08/2023 Spot Bond			8.78000	108.38546	8.78000	108.36016				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			10.03500	106.99855	10.03500	106.97009				0.00	0	0
Total NAM04 SPOT										0.00	0	0
Total For NAM04										0.00	0	0
NBG01 On 29/04/2022 Spot Bond					0.00000	101.95147				0.00	0	0
Total NBG01G SPOT										0.00	0	0
Total For NBG01G										0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	101.69283				0.00	0	0
Total NBG02G SPOT										0.00	0	0
Total For NBG02G										0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	101.71565				0.00	0	0
Total NBG03G SPOT										0.00	0	0
Total For NBG03G										0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	101.75438				0.00	0	0
Total NBG04G SPOT										0.00	0	0
Total For NBG04G										0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	101.78311				0.00	0	0
Total NBG05G SPOT										0.00	0	0
Total For NBG05G										0.00	0	0
NBK11 On 28/11/2020 Spot Bond			7.52500	102.31182	7.52500	102.29105				0.00	0	0
Total NBK11A SPOT										0.00	0	0
Total For NBK11A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			7.48500	105.11676	7.48500	105.09554				0.00	0	0
Total NBK12A SPOT										0.00	0	0
Total For NBK12A										0.00	0	0
NBK12 On 19/03/2021 Spot Bond			9.38000	103.01621	9.38000	102.99027				0.00	0	0
Total NBK12A/R208 SPOT										0.00	0	0
Total For NBK12A/R208										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK13/ On 19/03/2024 Spot Bond			8.58000	107.09671	8.58000	107.07199				0.00	0	0
Total NBK13A SPOT										0.00	0	0
Total For NBK13A										0.00	0	0
NBK14/ On 25/06/2021 Spot Bond			7.39500	103.07312	7.39500	103.05268				0.00	0	0
Total NBK14A SPOT										0.00	0	0
Total For NBK14A										0.00	0	0
NBK15/ On 11/02/2022 Spot Bond			7.64500	105.89731	7.64500	105.87572				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			8.24500	108.86553	8.24500	108.84163				0.00	0	0
Total NBK16A SPOT										0.00	0	0
Total For NBK16A										0.00	0	0
NBK17/ On 22/04/2026 Spot Bond			8.49500	109.24474	8.49500	109.21992			339,800,000,000.00		40,000,000	1,240,000,000
Total NBK17A SPOT									339,800,000,000.00		40,000,000	1,240,000,000
Total For NBK17A									339,800,000,000.00		40,000,000	1,240,000,000
NBK18/ On 01/06/2020 Spot Bond			7.54000	101.72994	7.54000	101.70951				0.00	0	0
Total NBK18A SPOT										0.00	0	0
Total For NBK18A										0.00	0	0
NBK19/ On 01/06/2022 Spot Bond			8.17500	104.27515	8.17500	104.25233				0.00	0	0
Total NBK19A SPOT										0.00	0	0
Total For NBK19A										0.00	0	0
NBK20/ On 01/06/2026 Spot Bond			8.50000	110.26705	8.50000	110.24197				0.00	0	0
Total NBK20A SPOT										0.00	0	0
Total For NBK20A										0.00	0	0
NBK20I On 25/06/2021 Spot Bond					0.00000	100.83916				0.00	0	250,000,000
Total NBK20B SPOT										0.00	0	250,000,000
Total For NBK20B										0.00	0	250,000,000
NBK21/ On 21/07/2027 Spot Bond			9.79500	109.50782	9.79500	109.47936				0.00	0	0
Total NBK21A SPOT										0.00	0	0
Total For NBK21A										0.00	0	0
NBK22/ On 19/11/2022 Spot Bond			8.16000	106.31646	8.16000	106.29310				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			9.30500	107.76117	9.30500	107.73424				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK23I On 12/02/2020 Spot Bond					0.00000	101.50322				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24I On 19/11/2027 Spot Bond			9.28500	110.73578	9.28500	110.70817				0.00	0	1,000,000,000
Total NBK24A SPOT										0.00	0	1,000,000,000
Total For NBK24A										0.00	0	1,000,000,000
NBK24I On 11/02/2022 Spot Bond					0.00000	101.47185				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25I On 17/02/2023 Spot Bond			8.48000	8.48000	8.48000	110.15109				0.00	0	0
Total NBK25A SPOT										0.00	0	0
Total For NBK25A										0.00	0	0
NBK25I On 12/02/2025 Spot Bond					0.00000	104.36129				0.00	0	0
Total NBK25B SPOT										0.00	0	0
Total For NBK25B										0.00	0	0
NBK26I On 10/05/2023 Spot Bond			100.00000	18.42742	100.00000	18.38641				0.00	0	0
Total NBK26A SPOT										0.00	0	0
Total For NBK26A										0.00	0	0
NBK26I On 22/04/2026 Spot Bond					0.00000	105.05325				0.00	0	80,000,000
Total NBK26B SPOT										0.00	0	80,000,000
Total For NBK26B										0.00	0	80,000,000
NBK27I On 10/05/2026 Spot Bond			9.59500	109.23390	9.59500	109.20579				0.00	0	0
Total NBK27A SPOT										0.00	0	0
Total For NBK27A										0.00	0	0
NBK28I On 02/08/2023 Spot Bond			8.12000	110.23438	8.12000	110.21054				0.00	0	160,000,000
Total NBK28A SPOT										0.00	0	160,000,000
Total For NBK28A										0.00	0	160,000,000
NBK28I On 19/11/2020 Spot Bond					0.00000	101.77882				0.00	0	0
Total NBK28B SPOT										0.00	0	0
Total For NBK28B										0.00	0	0
NBK29I On 31/07/2026 Spot Bond			9.03500	111.90434	9.03500	111.87746				0.00	0	0
Total NBK29A SPOT										0.00	0	0
Total For NBK29A										0.00	0	0
NBK30I On 20/02/2024 Spot Bond			8.11500	108.93619	8.11500	108.91265				0.00	0	0
Total NBK30A SPOT										0.00	0	0
Total For NBK30A										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK30I On 18/02/2021 Spot Bond					0.00000	102.23922				0.00	0	0
Total NBK30B SPOT										0.00	0	0
Total For NBK30B										0.00	0	0
NBK31I On 09/11/2023 Spot Bond			8.06000	106.07057	8.06000	106.04754				0.00	0	0
Total NBK31A SPOT										0.00	0	0
Total For NBK31A										0.00	0	0
NBK31I On 17/02/2023 Spot Bond					0.00000	101.38219				0.00	0	0
Total NBK31B SPOT										0.00	0	0
Total For NBK31B										0.00	0	0
NBK34I On 10/05/2021 Spot Bond					0.00000	102.36139				0.00	0	0
Total NBK34B SPOT										0.00	0	0
Total For NBK34B										0.00	0	0
NBK35I On 10/05/2023 Spot Bond					0.00000	103.10914				0.00	0	700,000,000
Total NBK35B SPOT										0.00	0	700,000,000
Total For NBK35B										0.00	0	700,000,000
NBK36I On 10/05/2026 Spot Bond					0.00000	106.20320				0.00	0	240,000,000
Total NBK36B SPOT										0.00	0	240,000,000
Total For NBK36B										0.00	0	240,000,000
NBK38I On 02/08/2021 Spot Bond					0.00000	102.72035				0.00	0	0
Total NBK38B SPOT										0.00	0	0
Total For NBK38B										0.00	0	0
NBK4 On 28/10/2024 Spot Bond			10.81000	10.81000	10.81000	61.17946				0.00	0	0
Total NBK4 SPOT										0.00	0	0
Total For NBK4										0.00	0	0
NBK40I On 31/07/2026 Spot Bond					0.00000	106.02304				0.00	0	0
Total NBK40B SPOT										0.00	0	0
Total For NBK40B										0.00	0	0
NBK41I On 20/02/2020 Spot Bond					0.00000	101.30755				0.00	0	0
Total NBK41B SPOT										0.00	0	0
Total For NBK41B										0.00	0	0
NBK42I On 21/02/2022 Spot Bond					0.00000	102.09201				0.00	0	0
Total NBK42B SPOT										0.00	0	0
Total For NBK42B										0.00	0	0
NBK43I On 20/02/2024 Spot Bond					0.00000	103.35593				0.00	0	110,000,000
Total NBK43B SPOT										0.00	0	110,000,000
Total For NBK43B										0.00	0	110,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBK44I On 15/02/2021 Spot Bond					0.00000	101.58297				0.00	0	0
Total NBK44B SPOT										0.00	0	0
Total For NBK44B										0.00	0	0
NBK45I On 15/02/2023 Spot Bond					0.00000	102.18165				0.00	0	0
Total NBK45B SPOT										0.00	0	0
Total For NBK45B										0.00	0	0
NBK46I On 15/08/2025 Spot Bond					0.00000	102.50958				0.00	0	0
Total NBK46B SPOT										0.00	0	0
Total For NBK46B										0.00	0	0
NBK47I On 15/02/2028 Spot Bond					0.00000	103.17305				0.00	0	500,000,000
Total NBK47B SPOT										0.00	0	500,000,000
Total For NBK47B										0.00	0	500,000,000
NBK48I On 09/11/2021 Spot Bond					0.00000	101.51151				0.00	0	0
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	101.92821				0.00	0	0
Total NBK49B SPOT										0.00	0	0
Total For NBK49B										0.00	0	0
NBK50I On 09/11/2025 Spot Bond					0.00000	101.83058				0.00	0	0
Total NBK50B SPOT										0.00	0	0
Total For NBK50B										0.00	0	0
NBK51I On 21/02/2022 Spot Bond					0.00000	101.39163				0.00	0	0
Total NBK51B SPOT										0.00	0	0
Total For NBK51B										0.00	0	0
NBK52I On 21/02/2024 Spot Bond					0.00000	101.24926				0.00	0	0
Total NBK52B SPOT										0.00	0	0
Total For NBK52B										0.00	0	0
NBK53I On 21/02/2026 Spot Bond					0.00000	101.60810				0.00	0	0
Total NBK53B SPOT										0.00	0	0
Total For NBK53B										0.00	0	0
NBK54I On 21/02/2029 Spot Bond					0.00000	101.26135				0.00	0	0
Total NBK54B SPOT										0.00	0	0
Total For NBK54B										0.00	0	0
NBK7B On 19/04/2020 Spot Bond					0.00000	100.18563				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NBKB5 On 01/08/2022 Spot Bond					0.00000	101.61250				0.00	0	0
Total NBKB55 SPOT										0.00	0	0
Total For NBKB55										0.00	0	0
NBKB5 On 01/08/2024 Spot Bond					0.00000	101.64072				0.00	0	0
Total NBKB56 SPOT										0.00	0	0
Total For NBKB56										0.00	0	0
NBKB5 On 01/08/2026 Spot Bond					0.00000	101.66282				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	102.01814				0.00	0	0
Total NBKB58 SPOT										0.00	0	0
Total For NBKB58										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.60796				0.00	0	0
Total NCLN82 SPOT										0.00	0	0
Total For NCLN82										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NCLN82/JIBAR SPOT										0.00	0	0
Total For NCLN82/JIBAR										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.98000	105.67452	9.98000	105.64625				0.00	0	0
Total NCLN83 SPOT										0.00	0	0
Total For NCLN83										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.60460				0.00	0	0
Total NCLN84 SPOT										0.00	0	0
Total For NCLN84										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			10.01500	104.93235	10.01500	104.90418				0.00	0	0
Total NCLN85 SPOT										0.00	0	0
Total For NCLN85										0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	100.60796				0.00	0	0
Total NCLN87 SPOT										0.00	0	0
Total For NCLN87										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.61323				0.00	0	0
Total NCLN90 SPOT										0.00	0	0
Total For NCLN90										0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	100.61995				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	100.58599				0.00	0	0
Total NCLN94 SPOT										0.00	0	0
Total For NCLN94										0.00	0	0
NDAL0 On 18/02/2021 Spot Bond					0.00000	101.26593				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
Total NED10U 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 NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED18 On 16/01/2020 Spot Bond					0.00000	99.95031				0.00	0	0
Total NED18 SPOT										0.00	0	0
Total For NED18										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	101.42167				0.00	0	210,000,000
Total NED19 SPOT										0.00	0	210,000,000
Total For NED19										0.00	0	210,000,000
NED20 On 01/07/2020 Spot Bond			7.80000	101.98365	7.80000	101.96261				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	107.33800				0.00	0	240,000,000
Total NEDT1A SPOT										0.00	0	240,000,000
Total For NEDT1A										0.00	0	240,000,000
NEDT1 On 26/11/2021 Spot Bond					0.00000	108.07778				0.00	0	160,000,000
Total NEDT1B SPOT										0.00	0	160,000,000
Total For NEDT1B										0.00	0	160,000,000
NET52 On 23/01/2020 Spot Bond					0.00000	101.89640				0.00	0	0
Total NET52 SPOT										0.00	0	0
Total For NET52										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.29353				0.00	0	240,000,000
Total NGL01 SPOT										0.00	0	240,000,000
Total For NGL01										0.00	0	240,000,000
NGL02 On 15/03/2022 Spot Bond					0.00000	105.14531				0.00	0	330,000,000
Total NGL02 SPOT										0.00	0	330,000,000
Total For NGL02										0.00	0	330,000,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.42180				0.00	0	0
Total NGL03 SPOT										0.00	0	0
Total For NGL03										0.00	0	0
NGL04 On 20/03/2023 Spot Bond					0.00000	104.84306				0.00	200,000,000	100,000,000
Total NGL04 SPOT										0.00	200,000,000	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NGL04										0.00	200,000,000	100,000,000
NGL05 On 26/07/2023 Spot Bond					0.00000	104.21445				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	102.56955				0.00	0	0
Total NGL06 SPOT										0.00	0	0
Total For NGL06										0.00	0	0
NGL07 On 09/04/2024 Spot Bond					0.00000	100.03265				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1/ On 01/07/2022 Spot Bond					0.00000	105.53402				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1B On 20/10/2023 Spot Bond					0.00000	102.66098				0.00	0	0
Total NGLT1B SPOT										0.00	0	0
Total For NGLT1B										0.00	0	0
NGT10: On 25/03/2024 Spot Bond					0.00000	101.72525				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	100.15982				0.00	0	0
Total NGT104 SPOT										0.00	0	0
Total For NGT104										0.00	0	0
NGT10: On 22/05/2025 Spot Bond					0.00000	101.60872				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	102.23500	10.00000	102.20900				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	102.32353	13.50000	102.28682				0.00	0	0
Total NHM002 SPOT										0.00	0	0
Total For NHM002										0.00	0	0
NHM00 On 16/04/2021 Spot Bond					0.00000	99.94763				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	99.94458				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 26/04/2020 Spot Bond					0.00000	101.96861				0.00	0	0
Total NHM008 SPOT										0.00	0	0
Total For NHM008										0.00	0	0
NHM00 On 26/04/2022 Spot Bond					0.00000	102.25643				0.00	0	0
Total NHM009 SPOT										0.00	0	0
Total For NHM009										0.00	0	0
NHM01 On 24/05/2020 Spot Bond					0.00000	101.26804				0.00	0	0
Total NHM010 SPOT										0.00	0	0
Total For NHM010										0.00	0	0
NHM01 On 24/05/2022 Spot Bond					0.00000	101.45112				0.00	0	0
Total NHM011 SPOT										0.00	0	0
Total For NHM011										0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	100.92911				0.00	0	0
Total NHM012 SPOT										0.00	0	0
Total For NHM012										0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	100.91406				0.00	0	160,000,000
Total NHM013 SPOT										0.00	0	160,000,000
Total For NHM013										0.00	0	160,000,000
NHM01 On 20/11/2021 Spot Bond					0.00000	101.40838				0.00	0	240,000,000
Total NHM014 SPOT										0.00	0	240,000,000
Total For NHM014										0.00	0	240,000,000
NHM01 On 13/12/2024 Spot Bond					0.00000	100.89013				0.00	0	0
Total NHM015 SPOT										0.00	0	0
Total For NHM015										0.00	0	0
NI202 On 07/12/2033 Spot Bond			4.79500	4.79500	4.79500	202.49359				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			4.36000	4.36000	4.36000	178.03553				0.00	0	0
Total NI210 SPOT										0.00	0	0
Total For NI210										0.00	0	0
NI25 On 31/01/2025 Spot Bond			4.36500	4.36500	4.36500	131.90913				0.00	0	0
Total NI25 SPOT										0.00	0	0
Total For NI25										0.00	0	0
NI29 On 31/03/2029 Spot Bond			4.55000	4.55000	4.55000	94.16010				0.00	0	0
Total NI29 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 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			4.72000	4.72000	4.72000	104.06610				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			4.47000	4.47000	4.47000	131.26560				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			4.86000	4.86000	4.86000	128.90670				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			4.50000	4.50000	4.50000	176.25998				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			5.21000	167.58637	5.21000	167.56283				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			4.68500	104.57785	4.68500	104.56469				0.00	0	0
Total NILB17 SPOT										0.00	0	0
Total For NILB17										0.00	0	0
NMP20 On 24/07/2020 Spot Bond			7.22500	105.51714	7.22500	105.49679				0.00	0	0
Total NMP20N SPOT										0.00	0	0
Total For NMP20N										0.00	0	0
NN010 On 01/10/2020 Spot Bond					0.00000	100.25698				0.00	0	2,000,000,000
Total NN010 SPOT										0.00	0	2,000,000,000
Total For NN010										0.00	0	2,000,000,000
NN011 On 23/06/2021 Spot Bond					0.00000	100.47980				0.00	0	2,500,000,000
Total NN011 SPOT										0.00	0	2,500,000,000
Total For NN011										0.00	0	2,500,000,000
NN013 On 09/09/2020 Spot Bond					0.00000	100.81084				0.00	0	0
Total NN013 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 NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	100.94882				0.00	0	0
Total NN014 SPOT										0.00	0	0
Total For NN014										0.00	0	0
NN015 On 20/09/2020 Spot Bond					0.00000	100.49831				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	100.36130				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	101.80724				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	112.51111				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	101.02750				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	101.31154				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	100.00435				0.00	0	0
Total NN026 SPOT										0.00	0	0
Total For NN026										0.00	0	0
NN028l On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN028U SPOT										0.00	0	0
Total For NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.20162				0.00	0	0
Total NN03 SPOT										0.00	0	0
Total For NN03										0.00	0	0
NN04 On 22/02/2024 Spot Bond					0.00000	101.28550				0.00	0	0
Total NN04 SPOT										0.00	0	0
Total For NN04										0.00	0	0
NN05 On 12/03/2024 Spot Bond					0.00000	100.79083				0.00	0	0
Total NN05 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 NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	100.81754				0.00	0	0
Total NN06 SPOT										0.00	0	0
Total For NN06										0.00	0	0
NN08 On 28/05/2020 Spot Bond					0.00000	105.00527				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	100.36944				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	100.36944				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	106.76267				0.00	0	0
Total NNF04 SPOT										0.00	0	0
Total For NNF04										0.00	0	0
NNF05 On 21/02/2020 Spot Bond					0.00000	104.19167				0.00	0	0
Total NNF05 SPOT										0.00	0	0
Total For NNF05										0.00	0	0
NNF06 On 12/09/2024 Spot Bond					0.00000	105.55558				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	104.72104				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	104.59933				0.00	0	0
Total NNF08 SPOT										0.00	0	0
Total For NNF08										0.00	0	0
NNF09 On 03/06/2020 Spot Bond					0.00000	103.10420				0.00	0	0
Total NNF09 SPOT										0.00	0	0
Total For NNF09										0.00	0	0
NQ1A1 On 22/05/2020 Spot Bond			8.86000	8.86000	8.86000	102.04187				0.00	0	0
Total NQ1A10 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 NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.28344				0.00	0	0
Total NQ1A24 SPOT										0.00	0	0
Total For NQ1A24										0.00	0	0
NQ1A2 On 22/05/2022 Spot Bond					0.00000	101.26259				0.00	0	0
Total NQ1A25 SPOT										0.00	0	0
Total For NQ1A25										0.00	0	0
NQ1A2 On 22/05/2023 Spot Bond					0.00000	101.26410				0.00	0	0
Total NQ1A27 SPOT										0.00	0	0
Total For NQ1A27										0.00	0	0
NQ1A2 On 22/05/2021 Spot Bond					0.00000	101.21361				0.00	0	0
Total NQ1A28 SPOT										0.00	0	0
Total For NQ1A28										0.00	0	0
NQ1B1 On 22/05/2020 Spot Bond			8.05500	8.05500	8.05500	102.42171				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.25982				0.00	0	0
Total NQ1B17 SPOT										0.00	0	0
Total For NQ1B17										0.00	0	0
NQ1B2 On 22/05/2023 Spot Bond					0.00000	101.32164				0.00	0	0
Total NQ1B20 SPOT										0.00	0	0
Total For NQ1B20										0.00	0	0
NQ1B2 On 22/05/2022 Spot Bond					0.00000	101.28560				0.00	0	0
Total NQ1B21 SPOT										0.00	0	0
Total For NQ1B21										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond			8.25500	8.25500	8.25500	102.44970				0.00	0	0
Total NQ1C10 SPOT										0.00	0	0
Total For NQ1C10										0.00	0	0
NQ1C1 On 22/05/2020 Spot Bond					0.00000	101.32169				0.00	0	0
Total NQ1C17 SPOT										0.00	0	0
Total For NQ1C17										0.00	0	0
NQF1D On 22/05/2020 Spot Bond					0.00000	101.46547				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			7.97500	113.04032	7.97500	113.01604				0.00	0	0
Total NRA022 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 NRA022									0.00	0	0
NRA02: On 31/05/2023 Spot Bond			4.47500	183.42794	4.47500	183.40575			89,500,000,000.00	20,000,000	10,000,000
Total NRA023 SPOT									89,500,000,000.00	20,000,000	10,000,000
Total For NRA023									89,500,000,000.00	20,000,000	10,000,000
NRA02: On 30/11/2028 Spot Bond			10.27500	112.83247	10.27500	112.80158			0.00	0	6,400,000,000
Total NRA028 SPOT									0.00	0	6,400,000,000
Total For NRA028									0.00	0	6,400,000,000
NRA02: On 30/11/2028 Spot Bond			100.00000	13.63012	100.00000	13.59994			0.00	0	0
Total NRA028/R186 SPOT									0.00	0	0
Total For NRA028/R186									0.00	0	0
NSN97: On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total NSN97U SPOT									0.00	0	0
Total For NSN97U									0.00	0	0
NTC19: On 27/07/2020 Spot Bond					0.00000	102.31333			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	102.20840			0.00	0	0
Total NTC20 SPOT									0.00	0	0
Total For NTC20									0.00	0	0
NTC21: On 24/03/2022 Spot Bond					0.00000	101.49645			0.00	0	0
Total NTC21 SPOT									0.00	0	0
Total For NTC21									0.00	0	0
NTC22: On 15/02/2021 Spot Bond					0.00000	101.79513			0.00	800,000,000	800,000,000
Total NTC22 SPOT									0.00	800,000,000	800,000,000
Total For NTC22									0.00	800,000,000	800,000,000
NTC23: On 15/02/2023 Spot Bond					0.00000	102.11784			0.00	0	0
Total NTC23 SPOT									0.00	0	0
Total For NTC23									0.00	0	0
NTC24: On 29/03/2021 Spot Bond					0.00000	100.34608			0.00	0	0
Total NTC24 SPOT									0.00	0	0
Total For NTC24									0.00	0	0
NTC25: On 07/09/2021 Spot Bond					0.00000	100.81011			0.00	0	0
Total NTC25 SPOT									0.00	0	0
Total For NTC25									0.00	0	0
NTC26: On 07/12/2023 Spot Bond					0.00000	100.89774			0.00	0	0
Total NTC26 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	100.74539				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	100.75154				0.00	0	0
Total NTC28 SPOT										0.00	0	0
Total For NTC28										0.00	0	0
OMI01 On 22/11/2022 Spot Bond					0.00000	101.29850				0.00	0	0
Total OMI01 SPOT										0.00	0	0
Total For OMI01										0.00	0	0
OML04 On 19/03/2020 Spot Bond					0.00000	100.90488				0.00	0	0
Total OML04 SPOT										0.00	0	0
Total For OML04										0.00	0	0
OML05 On 19/03/2020 Spot Bond			7.92000	7.92000	7.92000	103.42134				0.00	0	1,500,000,000
Total OML05 SPOT										0.00	0	1,500,000,000
Total For OML05										0.00	0	1,500,000,000
OML06 On 19/03/2022 Spot Bond			8.78000	106.31116	8.78000	106.28607				0.00	0	1,500,000,000
Total OML06 SPOT										0.00	0	1,500,000,000
Total For OML06										0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			10.13500	106.76102	10.13500	106.73202				0.00	0	1,000,000,000
Total OML07 SPOT										0.00	0	1,000,000,000
Total For OML07										0.00	0	1,000,000,000
OML08 On 14/09/2020 Spot Bond					0.00000	101.55355				0.00	0	190,000,000
Total OML08 SPOT										0.00	0	190,000,000
Total For OML08										0.00	0	190,000,000
OML09 On 14/09/2022 Spot Bond			8.78000	108.59461	8.78000	108.56898				0.00	0	1,000,000,000
Total OML09 SPOT										0.00	0	1,000,000,000
Total For OML09										0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			10.23500	108.50754	10.23500	108.47779				0.00	0	920,000,000
Total OML10 SPOT										0.00	0	920,000,000
Total For OML10										0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	100.89539				0.00	0	0
Total OML11 SPOT										0.00	0	0
Total For OML11										0.00	0	0
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAJ1U SPOT										0.00	0	0

Contract 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 PBAJ1U										0.00	0	0
PBAV1 On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBAV1U SPOT										0.00	0	0
Total For PBAV1U										0.00	0	0
PBBJ1 On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBBJ1U SPOT										0.00	0	0
Total For PBBJ1U										0.00	0	0
PBDJ1 On 01/09/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBDJ1U SPOT										0.00	0	0
Total For PBDJ1U										0.00	0	0
PBGJ1 On 01/05/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBGJ1U SPOT										0.00	0	0
Total For PBGJ1U										0.00	0	0
PBJC1 On 01/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJC1U SPOT										0.00	0	0
Total For PBJC1U										0.00	0	0
PBJJ1 On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBJJ1U SPOT										0.00	0	0
Total For PBJJ1U										0.00	0	0
PBKJ1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKJ1U SPOT										0.00	0	0
Total For PBKJ1U										0.00	0	0
PBKS1 On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKS1U SPOT										0.00	0	0
Total For PBKS1U										0.00	0	0
PBKX1 On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBKX1U SPOT										0.00	0	0
Total For PBKX1U										0.00	0	0
PBLS1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLS1U SPOT										0.00	0	0
Total For PBLS1U										0.00	0	0
PBLT1 On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBLT1U SPOT										0.00	0	0
Total For PBLT1U										0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total PBUC1U SPOT										0.00	0	0

Contract 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
PBUJ11 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
PBVJ11 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
PMM12 On 25/11/2020 Spot Bond			10.00000	102.23500	10.00000	102.20900				0.00	0	0
Total PMM12/JIBAR SPOT										0.00	0	0
Total For PMM12/JIBAR										0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	100.78911				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
PMM48 On 28/02/2020 Spot Bond					0.00000	101.08579				0.00	0	0
Total PMM48 SPOT										0.00	0	0
Total For PMM48										0.00	0	0
PMM50 On 28/02/2020 Spot Bond					0.00000	101.06030				0.00	0	0
Total PMM50 SPOT										0.00	0	0
Total For PMM50										0.00	0	0
PMM51 On 28/02/2022 Spot Bond					0.00000	101.12390				0.00	0	0
Total PMM51 SPOT										0.00	0	0
Total For PMM51										0.00	0	0
PMM53 On 08/10/2021 Spot Bond					0.00000	100.13737				0.00	0	0
Total PMM53 SPOT										0.00	0	0
Total For PMM53										0.00	0	0
PMM54 On 07/05/2021 Spot Bond					0.00000	101.57122				0.00	0	0
Total PMM54 SPOT										0.00	0	0
Total For PMM54										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.25172				0.00	0	0
Total PRE2A2 SPOT										0.00	0	0
Total For PRE2A2										0.00	0	0
PRE2A On 20/02/2022 Spot Bond					0.00000	101.30397				0.00	0	0
Total PRE2A3 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 PRE2A3									0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.40840			0.00	0	0
Total PRE2B1 SPOT									0.00	0	0
Total For PRE2B1									0.00	0	0
PRE2C On 20/02/2022 Spot Bond					0.00000	101.42332			0.00	0	0
Total PRE2C1 SPOT									0.00	0	0
Total For PRE2C1									0.00	0	0
PRE2D On 20/02/2022 Spot Bond					0.00000	101.43823			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			8.21000	112.62866	8.23500	112.46404			161,749,835,937,000.00	1,359,531,039,700	1,821,291,725,400
Total R186 SPOT									1,749,835,937,000.00	359,531,039,700	321,291,725,400
Total For R186									1,749,835,937,000.00	359,531,039,700	321,291,725,400
R197 On 07/12/2023 Spot Bond			3.29000	299.10492	3.27500	299.23531			75,012,000,000,000.00	22,800,000,000	53,614,900,000
Total R197 SPOT									75,012,000,000,000.00	22,800,000,000	53,614,900,000
Total For R197									75,012,000,000,000.00	22,800,000,000	53,614,900,000
R202 On 07/12/2033 Spot Bond			3.79500	225.44573	3.79500	225.42257			32,542,125,000,000.00	8,575,000,000	236,154,640,000
Total R202 SPOT									32,542,125,000,000.00	8,575,000,000	236,154,640,000
Total For R202									32,542,125,000,000.00	8,575,000,000	236,154,640,000
R2023 On 28/02/2023 Spot Bond			7.13500	104.61464	7.18000	104.46905			605,313,826,842,500.00	505,299,765,500	1,349,434,022,700
Total R2023 SPOT									605,313,826,842,500.00	505,299,765,500	349,434,022,700
Total For R2023									605,313,826,842,500.00	505,299,765,500	349,434,022,700
R2030 On 31/01/2030 Spot Bond			9.03000	96.93665	9.03000	96.91339			238,161,312,467,000.00	1,466,020,078,900	1,038,258,692,400
Total R2030 SPOT									238,161,312,467,000.00	1,466,020,078,900	1,038,258,692,400
Total For R2030									238,161,312,467,000.00	1,466,020,078,900	1,038,258,692,400
R2032 On 31/03/2032 Spot Bond			9.41000	94.07349	9.41000	94.04986			012,742,075,146,000.00	213,893,950,600	785,959,463,700
Total R2032 SPOT									12,742,075,146,000.00	213,893,950,600	785,959,463,700
Total For R2032									12,742,075,146,000.00	213,893,950,600	785,959,463,700
R2035 On 28/02/2035 Spot Bond			9.75500	96.45500	9.75500	96.42963			156,229,181,878,000.00	528,572,955,600	1,436,037,377,800
Total R2035 SPOT									156,229,181,878,000.00	528,572,955,600	1,436,037,377,800
Total For R2035									156,229,181,878,000.00	528,572,955,600	1,436,037,377,800
R2037 On 31/01/2037 Spot Bond			9.93000	92.23225	9.93000	92.20797			882,929,640,640,000.00	894,554,848,000	890,781,924,000
Total R2037 SPOT									12,929,640,640,000.00	894,554,848,000	390,781,924,000
Total For R2037									12,929,640,640,000.00	894,554,848,000	390,781,924,000
R2040 On 31/01/2040 Spot Bond			10.05000	95.11586	10.05000	95.09052			026,345,633,560,000.00	201,626,431,200	1,058,284,996,500
Total R2040 SPOT									16,345,633,560,000.00	201,626,431,200	1,058,284,996,500

Contract 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 R2040									16,345,633,560,000.00	201,626,431,200	158,284,996,500
R2044 On 31/01/2044 Spot Bond			10.15000	91.46872	10.15000	91.44411			626,293,425,230,000.00	357,270,288,200	1,262,119,944,100
Total R2044 SPOT									16,293,425,230,000.00	357,270,288,200	262,119,944,100
Total For R2044									16,293,425,230,000.00	357,270,288,200	262,119,944,100
R2048 On 28/02/2048 Spot Bond			10.13500	90.47354	10.13500	90.44883			263,639,279,642,000.00	618,020,649,200	1,928,197,324,600
Total R2048 SPOT									13,639,279,642,000.00	618,020,649,200	1,928,197,324,600
Total For R2048									13,639,279,642,000.00	618,020,649,200	1,928,197,324,600
R207 On 15/01/2020 Spot Bond			6.94000	100.00000	6.94000	99.98099			416,400,000,000,000.00	60,000,000,000	0
Total R207 SPOT									16,400,000,000,000.00	60,000,000,000	0
Total For R207									16,400,000,000,000.00	60,000,000,000	0
R208 On 31/03/2021 Spot Bond			6.72000	101.99406	6.72000	101.97563			553,434,825,024,000.00	528,784,944,200	506,478,000,000
Total R208 SPOT									13,434,825,024,000.00	528,784,944,200	506,478,000,000
Total For R208									13,434,825,024,000.00	528,784,944,200	506,478,000,000
R209 On 31/03/2036 Spot Bond			9.78500	73.36285	9.80500	73.21729			804,650,009,220,000.00	286,627,492,000	1,526,330,446,000
Total R209 SPOT									14,650,009,220,000.00	286,627,492,000	526,330,446,000
Total For R209									14,650,009,220,000.00	286,627,492,000	526,330,446,000
R210 On 31/03/2028 Spot Bond			3.68000	186.97529	3.65000	187.36188			21,700,960,000,000.00	5,897,000,000	41,088,600,000
Total R210 SPOT									11,700,960,000,000.00	5,897,000,000	41,088,600,000
Total For R210									11,700,960,000,000.00	5,897,000,000	41,088,600,000
R212 On 31/01/2022 Spot Bond			3.07500	162.87428	3.07500	162.86078			328,836,650,000,000.00	432,142,000,000	263,466,200,000
Total R212 SPOT									18,836,650,000,000.00	432,142,000,000	263,466,200,000
Total For R212									18,836,650,000,000.00	432,142,000,000	263,466,200,000
R213 On 28/02/2031 Spot Bond			9.23500	87.30023	9.25000	87.18634			077,922,689,540,000.00	225,005,164,000	417,408,745,000
Total R213 SPOT									17,922,689,540,000.00	225,005,164,000	417,408,745,000
Total For R213									17,922,689,540,000.00	225,005,164,000	417,408,745,000
R214 On 28/02/2041 Spot Bond			10.01000	71.83587	10.01000	71.81648			875,739,215,351,000.00	87,486,435,100	547,859,925,300
Total R214 SPOT									15,739,215,351,000.00	87,486,435,100	547,859,925,300
Total For R214									15,739,215,351,000.00	87,486,435,100	547,859,925,300
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC001U SPOT									0.00	0	0
Total For RC001U									0.00	0	0
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC002U SPOT									0.00	0	0
Total For RC002U									0.00	0	0
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RC003U SPOT									0.00	0	0

Contract 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 RC003U										0.00	0	0
RC004I 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
RC005I 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
RC006I 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
RC007I 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
RC008I 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
RC009I 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
RC010I 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
RC011I 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
RC013I On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC013U SPOT										0.00	0	0
Total For RC013U										0.00	0	0
RC014I On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC014U SPOT										0.00	0	0
Total For RC014U										0.00	0	0
RC015I On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC015U SPOT										0.00	0	0
Total For RC015U										0.00	0	0
RDF02I On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0

Contract 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 RDF02U										0.00	0	0
RDF06I On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07I On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08I On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09I On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10I On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11I On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0
RDF12I On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13I On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14I On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15I On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16I On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17I On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0

Contract 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 RDF17U									0.00	0	0
RDF18I On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF18U SPOT									0.00	0	0
Total For RDF18U									0.00	0	0
RDF19I On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF19U SPOT									0.00	0	0
Total For RDF19U									0.00	0	0
RDF26I On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total RDF26U SPOT									0.00	0	0
Total For RDF26U									0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.47013			0.00	0	0
Total RDFB08 SPOT									0.00	0	0
Total For RDFB08									0.00	0	0
RDFB0 On 02/12/2021 Spot Bond					0.00000	101.02916			0.00	0	0
Total RDFB09 SPOT									0.00	0	0
Total For RDFB09									0.00	0	0
RDFB1 On 27/03/2020 Spot Bond					0.00000	100.54125			0.00	0	0
Total RDFB10 SPOT									0.00	0	0
Total For RDFB10									0.00	0	0
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.22614			0.00	0	0
Total RDFB11 SPOT									0.00	0	0
Total For RDFB11									0.00	0	0
RDFB1 On 27/11/2022 Spot Bond					0.00000	101.88553			0.00	0	0
Total RDFB12 SPOT									0.00	0	0
Total For RDFB12									0.00	0	0
RDFB1 On 12/03/2021 Spot Bond					0.00000	101.10608			0.00	0	0
Total RDFB13 SPOT									0.00	0	0
Total For RDFB13									0.00	0	0
RDFB1 On 12/03/2023 Spot Bond					0.00000	100.76677			0.00	0	0
Total RDFB14 SPOT									0.00	0	0
Total For RDFB14									0.00	0	0
RDFB1 On 05/12/2023 Spot Bond					0.00000	101.25202			0.00	0	0
Total RDFB15 SPOT									0.00	0	0
Total For RDFB15									0.00	0	0
RDFB1 On 11/02/2022 Spot Bond					0.00000	101.54240			0.00	0	0
Total RDFB16 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 RDFB16									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.54056			0.00	0	0
Total RDFB17 SPOT									0.00	0	0
Total For RDFB17									0.00	0	0
RDFB1 On 11/02/2026 Spot Bond					0.00000	101.69486			0.00	0	0
Total RDFB18 SPOT									0.00	0	0
Total For RDFB18									0.00	0	0
RDFB1 On 22/03/2022 Spot Bond					0.00000	100.49414			0.00	0	0
Total RDFB19 SPOT									0.00	0	0
Total For RDFB19									0.00	0	0
RDFB2 On 22/03/2024 Spot Bond					0.00000	100.50833			0.00	0	0
Total RDFB20 SPOT									0.00	0	0
Total For RDFB20									0.00	0	0
RDFB2 On 22/03/2026 Spot Bond					0.00000	100.52308			0.00	0	0
Total RDFB21 SPOT									0.00	0	0
Total For RDFB21									0.00	0	0
RDFB2 On 29/03/2024 Spot Bond					0.00000	100.35086			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	101.28545			0.00	0	0
Total RDFB23 SPOT									0.00	0	0
Total For RDFB23									0.00	0	0
RDFB2 On 22/08/2024 Spot Bond					0.00000	101.42505			0.00	0	0
Total RDFB24 SPOT									0.00	0	0
Total For RDFB24									0.00	0	0
RDFB2 On 28/11/2024 Spot Bond					0.00000	101.09642			0.00	0	0
Total RDFB26 SPOT									0.00	0	0
Total For RDFB26									0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	100.88729			0.00	0	0
Total RDFC48 SPOT									0.00	0	0
Total For RDFC48									0.00	0	0
RDFC4 On 29/07/2020 Spot Bond					0.00000	101.65181			0.00	0	0
Total RDFC49 SPOT									0.00	0	0
Total For RDFC49									0.00	0	0
RDFC5 On 16/11/2020 Spot Bond					0.00000	101.23510			0.00	0	0
Total RDFC50 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 RDFC50										0.00	0	0
REB17I On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	100.03114				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20I On 05/07/2020 Spot Bond					0.00000	100.28926				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	100.86989				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	101.29580				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	101.42729				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0
RED60I On 09/03/2022 Spot Bond					0.00000	101.77047				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70I On 17/04/2022 Spot Bond					0.00000	99.88423				0.00	0	0
Total RED702 SPOT										0.00	0	0
Total For RED702										0.00	0	0
RED80 On 06/04/2021 Spot Bond					0.00000	100.26782				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	102.64276				0.00	0	0
Total RED901 SPOT										0.00	0	0
Total For RED901										0.00	0	0
RES03I On 02/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES03U SPOT										0.00	0	0
Total For RES03U										0.00	0	0
RES04I On 02/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES04U SPOT										0.00	0	0

Contract 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 RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	101.76929				0.00	0	0
Total RES35 SPOT										0.00	0	0
Total For RES35										0.00	0	0
RES38 On 01/08/2020 Spot Bond					0.00000	101.70682				0.00	0	0
Total RES38 SPOT										0.00	0	0
Total For RES38										0.00	0	0
RES40 On 13/10/2022 Spot Bond					0.00000	100.02195				0.00	0	0
Total RES40 SPOT										0.00	0	0
Total For RES40										0.00	0	0
RES41 On 30/11/2022 Spot Bond					0.00000	101.00658				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42 On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44 On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0
RES45 On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
RES46 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES46U SPOT										0.00	0	0
Total For RES46U										0.00	0	0
RES47 On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES47U SPOT										0.00	0	0
Total For RES47U										0.00	0	0
RMBI06 On 24/07/2038 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RMBI06 SPOT										0.00	0	0
Total For RMBI06										0.00	0	0
RW21 On 21/04/2021 Spot Bond			7.73000	104.97021	7.73000	104.94845				0.00	0	190,000,000
Total RW21 SPOT										0.00	0	190,000,000
Total For RW21										0.00	0	190,000,000
RW23 On 10/12/2023 Spot Bond			8.83000	103.12313	8.83000	103.09880				0.00	0	179,077,900
Total RW23 SPOT										0.00	0	179,077,900

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 For RW23										0.00	0	179,077,900
RW28 On 10/12/2028 Spot Bond			10.87000	97.47765	10.87000	97.44947				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	102.23500	10.00000	102.20900				0.00	0	0
Total SBK12/R157 SPOT										0.00	0	0
Total For SBK12/R157										0.00	0	0
SBK18 On 24/10/2020 Spot Bond					0.00000	100.49321				0.00	0	1,369,500,000
Total SBK18 SPOT										0.00	0	1,369,500,000
Total For SBK18										0.00	0	1,369,500,000
SBK21 On 28/01/2020 Spot Bond					0.00000	102.24639				0.00	0	0
Total SBK21 SPOT										0.00	0	0
Total For SBK21										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.19535				0.00	0	50,000,000
Total SBK22 SPOT										0.00	0	50,000,000
Total For SBK22										0.00	0	50,000,000
SBK23 On 28/05/2022 Spot Bond			9.38000	106.03386	9.38000	106.00716			187,600,000,000.00		20,000,000	2,090,000,000
Total SBK23 SPOT									187,600,000,000.00		20,000,000	2,090,000,000
Total For SBK23									187,600,000,000.00		20,000,000	2,090,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.56477				0.00	0	300,000,000
Total SBK24 SPOT										0.00	0	300,000,000
Total For SBK24										0.00	0	300,000,000
SBK24/ On 19/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SBK24/JIBAR SPOT										0.00	0	0
Total For SBK24/JIBAR										0.00	0	0
SBK25 On 25/04/2021 Spot Bond					0.00000	105.84381				0.00	0	110,000,000
Total SBK25 SPOT										0.00	0	110,000,000
Total For SBK25										0.00	0	110,000,000
SBK26 On 25/04/2021 Spot Bond			8.72500	106.88324	8.72500	106.85830				0.00	0	0
Total SBK26 SPOT										0.00	0	0
Total For SBK26										0.00	0	0
SBN01 On 31/07/2021 Spot Bond					0.00000	101.69940				0.00	0	0
Total SBN01 SPOT										0.00	0	0
Total For SBN01										0.00	0	0
SBS18 On 23/06/2021 Spot Bond					0.00000	101.53454				0.00	0	100,000,000
Total SBS18 SPOT										0.00	0	100,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For SBS18									0.00	0	100,000,000
SBS19 On 23/06/2021 Spot Bond			7.60500	104.07338	7.60500	104.05215			0.00	0	0
Total SBS19 SPOT									0.00	0	0
Total For SBS19									0.00	0	0
SBS20 On 15/05/2026 Spot Bond			8.48500	109.20779	8.48500	109.18285			0.00	0	0
Total SBS20 SPOT									0.00	0	0
Total For SBS20									0.00	0	0
SBS21 On 15/05/2026 Spot Bond					0.00000	105.90718			0.00	0	150,000,000
Total SBS21 SPOT									0.00	0	150,000,000
Total For SBS21									0.00	0	150,000,000
SBS27 On 20/02/2024 Spot Bond			8.01000	111.34151	8.01000	111.31774			0.00	0	0
Total SBS27 SPOT									0.00	0	0
Total For SBS27									0.00	0	0
SBS3 On 25/05/2026 Spot Bond			8.94500	97.57611	8.94500	97.55266			0.00	0	0
Total SBS3 SPOT									0.00	0	0
Total For SBS3									0.00	0	0
SBS31 On 12/06/2027 Spot Bond			8.75500	106.42150	8.75500	106.39659			0.00	0	0
Total SBS31 SPOT									0.00	0	0
Total For SBS31									0.00	0	0
SBS34 On 19/09/2024 Spot Bond			9.03500	107.23837	9.03500	107.21233			0.00	0	3,500,000,000
Total SBS34 SPOT									0.00	0	3,500,000,000
Total For SBS34									0.00	0	3,500,000,000
SBS36 On 29/01/2020 Spot Bond					0.00000	101.76051			0.00	0	0
Total SBS36 SPOT									0.00	0	0
Total For SBS36									0.00	0	0
SBS37 On 29/01/2020 Spot Bond			7.52000	103.68842	7.52000	103.66712			0.00	0	0
Total SBS37 SPOT									0.00	0	0
Total For SBS37									0.00	0	0
SBS38 On 29/01/2025 Spot Bond			8.23500	107.66118	8.23500	107.63756			0.00	0	0
Total SBS38 SPOT									0.00	0	0
Total For SBS38									0.00	0	0
SBS39 On 29/01/2030 Spot Bond			9.25000	107.44443	9.25000	107.41803		3,885,000,000,000.00		420,000,000	210,000,000
Total SBS39 SPOT								3,885,000,000,000.00		420,000,000	210,000,000
Total For SBS39								3,885,000,000,000.00		420,000,000	210,000,000
SBS4 On 16/11/2021 Spot Bond			7.78000	102.77707	7.78000	102.75552			0.00	0	580,000,000
Total SBS4 SPOT									0.00	0	580,000,000

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 SBS4									0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	101.94361			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			7.88500	106.94578	7.88500	106.92306			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			8.62500	110.92097	8.62500	110.89525		862,500,000,000.00		100,000,000	50,000,000
Total SBS42 SPOT								862,500,000,000.00		100,000,000	50,000,000
Total For SBS42								862,500,000,000.00		100,000,000	50,000,000
SBS43 On 12/11/2027 Spot Bond			8.72500	113.57845	8.72500	113.55180		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	102.09193		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			7.89500	111.82660	7.89500	111.80307		0.00		0	0
Total SBS46 SPOT								0.00		0	0
Total For SBS46								0.00		0	0
SBS47 On 15/02/2023 Spot Bond					0.00000	103.41788		0.00		0	0
Total SBS47 SPOT								0.00		0	0
Total For SBS47								0.00		0	0
SBS48 On 31/01/2020 Spot Bond					0.00000	101.70829		0.00		0	0
Total SBS48 SPOT								0.00		0	0
Total For SBS48								0.00		0	0
SBS49 On 31/01/2022 Spot Bond					0.00000	102.62606		0.00		0	0
Total SBS49 SPOT								0.00		0	0
Total For SBS49								0.00		0	0
SBS50 On 31/01/2022 Spot Bond			8.36000	106.32717	8.36000	106.30352		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			9.13000	9.13000	9.13000	106.56862		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	105.02216		0.00		140,000,000	380,000,000
Total SBS52 SPOT								0.00		140,000,000	380,000,000

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 SBS52										0.00	140,000,000	380,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	104.97312				0.00	0	0
Total SBS53 SPOT										0.00	0	0
Total For SBS53										0.00	0	0
SBS54 On 12/06/2020 Spot Bond					0.00000	101.02132				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	102.01392				0.00	0	430,000,000
Total SBS55 SPOT										0.00	0	430,000,000
Total For SBS55										0.00	0	430,000,000
SBS56 On 12/06/2022 Spot Bond			7.77500	103.35349	7.77500	103.33195				0.00	0	0
Total SBS56 SPOT										0.00	0	0
Total For SBS56										0.00	0	0
SBS57 On 12/06/2024 Spot Bond					0.00000	102.32675				0.00	0	0
Total SBS57 SPOT										0.00	0	0
Total For SBS57										0.00	0	0
SBS58 On 12/06/2027 Spot Bond					0.00000	104.15278				0.00	0	0
Total SBS58 SPOT										0.00	0	0
Total For SBS58										0.00	0	0
SBS59 On 09/10/2020 Spot Bond					0.00000	100.29990				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	100.82771				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	102.19686				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	101.93800				0.00	0	0
Total SBS63 SPOT										0.00	0	0
Total For SBS63										0.00	0	0
SBS64 On 31/01/2029 Spot Bond					0.00000	102.62287				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	101.34819				0.00	0	0
Total SBS65 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 SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	100.39678				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	100.41802				0.00	0	0
Total SBS67 SPOT										0.00	0	0
Total For SBS67										0.00	0	0
SBS68 On 21/11/2024 Spot Bond					0.00000	101.19842				0.00	0	0
Total SBS68 SPOT										0.00	0	0
Total For SBS68										0.00	0	0
SBS69 On 02/12/2034 Spot Bond					0.00000	101.01731				0.00	0	0
Total SBS69 SPOT										0.00	0	0
Total For SBS69										0.00	0	0
SBSI11 On 07/12/2023 Spot Bond			4.17500	290.01744	4.17500	289.98469				0.00	0	0
Total SBSI11 SPOT										0.00	0	0
Total For SBSI11										0.00	0	0
SBSI14 On 07/12/2033 Spot Bond			4.74500	4.74500	4.74500	203.57093				0.00	0	0
Total SBSI14 SPOT										0.00	0	0
Total For SBSI14										0.00	0	0
SBT101 On 31/03/2022 Spot Bond					0.00000	105.69916				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0
SBT102 On 30/09/2022 Spot Bond					0.00000	106.74803				0.00	187,356,600	93,678,300
Total SBT102 SPOT										0.00	187,356,600	93,678,300
Total For SBT102										0.00	187,356,600	93,678,300
SBT103 On 31/03/2024 Spot Bond					0.00000	102.45096				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	106.12984				0.00	0	0
Total SBT201 SPOT										0.00	0	0
Total For SBT201										0.00	0	0
SBT202 On 03/12/2023 Spot Bond					0.00000	102.04793				0.00	0	0
Total SBT202 SPOT										0.00	0	0
Total For SBT202										0.00	0	0
SBT203 On 03/12/2023 Spot Bond			9.23000	104.93064	9.23000	104.90477				0.00	0	0
Total SBT203 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 SBT203										0.00	0	0
SBT20 On 16/04/2024 Spot Bond					0.00000	99.95206				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SGI004 On 20/01/2021 Spot Bond					0.00000	100.11472				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	100.12780				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	97.80330				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	102.23500	10.00000	102.20900				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/JIBAR										0.00	0	0
SLI4 On 15/08/2021 Spot Bond					0.00000	102.74382				0.00	0	0
Total SLI4 SPOT										0.00	0	0
Total For SLI4										0.00	0	0
SLRA2 On 15/08/2021 Spot Bond					0.00000	101.45091				0.00	0	0
Total SLRA2 SPOT										0.00	0	0
Total For SLRA2										0.00	0	0
SLRA3 On 15/11/2020 Spot Bond					0.00000	101.37257				0.00	0	0
Total SLRA3 SPOT										0.00	0	0
Total For SLRA3										0.00	0	0
SLRA4 On 15/11/2022 Spot Bond					0.00000	101.41342				0.00	0	0
Total SLRA4 SPOT										0.00	0	0
Total For SLRA4										0.00	0	0
SLRA5 On 15/08/2022 Spot Bond					0.00000	101.37269				0.00	0	0
Total SLRA5 SPOT										0.00	0	0
Total For SLRA5										0.00	0	0
SLRB2 On 15/08/2021 Spot Bond					0.00000	101.49167				0.00	0	0
Total SLRB2 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 SLRB2									0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.49485			0.00	0	0
Total SLRB3 SPOT									0.00	0	0
Total For SLRB3									0.00	0	0
SLRB4 On 15/11/2022 Spot Bond					0.00000	101.50311			0.00	0	0
Total SLRB4 SPOT									0.00	0	0
Total For SLRB4									0.00	0	0
SLRB5 On 15/08/2022 Spot Bond					0.00000	101.42163			0.00	0	0
Total SLRB5 SPOT									0.00	0	0
Total For SLRB5									0.00	0	0
SLRC2 On 15/08/2021 Spot Bond					0.00000	101.64159			0.00	0	0
Total SLRC2 SPOT									0.00	0	0
Total For SLRC2									0.00	0	0
SLRC3 On 15/11/2020 Spot Bond					0.00000	101.56492			0.00	0	0
Total SLRC3 SPOT									0.00	0	0
Total For SLRC3									0.00	0	0
SLRC4 On 15/11/2022 Spot Bond					0.00000	101.60090			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	100.22433			0.00	0	0
Total SLRC5 SPOT									0.00	0	0
Total For SLRC5									0.00	0	0
SNT02 On 12/04/2021 Spot Bond					0.00000	101.11319			0.00	0	0
Total SNT02 SPOT									0.00	0	0
Total For SNT02									0.00	0	0
SNT03 On 12/04/2023 Spot Bond			8.88000	111.00915	8.88000	110.98281			0.00	0	1,550,000,000
Total SNT03 SPOT									0.00	0	1,550,000,000
Total For SNT03									0.00	0	1,550,000,000
SNT04 On 27/06/2022 Spot Bond					0.00000	101.48719			0.00	40,000,000	20,000,000
Total SNT04 SPOT									0.00	40,000,000	20,000,000
Total For SNT04									0.00	40,000,000	20,000,000
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.40632			0.00	0	22,000,000,000
Total SOLB01 SPOT									0.00	0	22,000,000,000
Total For SOLB01									0.00	0	22,000,000,000
SPDA10 On 21/08/2021 Spot Bond					0.00000	101.63733			0.00	0	0
Total SPDA10 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 SPDA10										0.00	0	0
SPDA1 On 21/08/2020 Spot Bond					0.00000	101.44095				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA1 On 21/08/2022 Spot Bond					0.00000	102.00787				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA1 On 21/08/2024 Spot Bond					0.00000	101.22631				0.00	0	0
Total SPDA13 SPOT										0.00	0	0
Total For SPDA13										0.00	0	0
SPDA8 On 21/08/2021 Spot Bond					0.00000	101.26831				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG00 On 27/09/2023 Spot Bond					0.00000	100.43729				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG00 On 15/03/2024 Spot Bond					0.00000	100.66273				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0
SPG00 On 18/06/2022 Spot Bond					0.00000	100.76989				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG00 On 18/06/2024 Spot Bond					0.00000	100.63111				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	99.97868				0.00	1,300,000,000	1,300,000,000
Total SPG008 SPOT										0.00	1,300,000,000	1,300,000,000
Total For SPG008										0.00	1,300,000,000	1,300,000,000
SPG00 On 15/10/2024 Spot Bond					0.00000	99.97822				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	99.66158				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

Contract 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 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
SS048L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS048U SPOT										0.00	0	0
Total For SS048U										0.00	0	0
SS049L On 24/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS049U SPOT										0.00	0	0
Total For SS049U										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
SSA06 On 16/04/2020 Spot Bond			7.62000	102.06959	7.62000	102.04869				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.84500	100.71893	7.84500	100.69774				0.00	0	0
Total SSN004 SPOT										0.00	0	0
Total For SSN004										0.00	0	0
SSN00 On 31/03/2021 Spot Bond			7.84500	100.71893	7.84500	100.69774				0.00	0	0
Total SSN005 SPOT										0.00	0	0
Total For SSN005										0.00	0	0
SSN01 On 31/01/2025 Spot Bond			5.02500	5.02500	5.02500	127.92337				0.00	0	0
Total SSN011 SPOT										0.00	0	0
Total For SSN011										0.00	0	0
SSN01 On 21/12/2026 Spot Bond			9.73500	104.49478	9.73500	104.46764				0.00	0	0
Total SSN017 SPOT										0.00	0	0
Total For SSN017										0.00	0	0
SSN02 On 28/02/2031 Spot Bond			11.12000	76.70102	11.12000	76.67809				0.00	0	0
Total SSN021 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 SSN021										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	100.99701				0.00	0	0
Total SSN029 SPOT										0.00	0	0
Total For SSN029										0.00	0	0
SSN03: On 17/03/2020 Spot Bond					0.00000	100.66497				0.00	0	0
Total SSN033 SPOT										0.00	0	0
Total For SSN033										0.00	0	0
SSN03: On 02/06/2020 Spot Bond					0.00000	101.03920				0.00	0	0
Total SSN034 SPOT										0.00	0	0
Total For SSN034										0.00	0	0
SSN03: On 17/11/2020 Spot Bond					0.00000	101.38226				0.00	0	0
Total SSN035 SPOT										0.00	0	0
Total For SSN035										0.00	0	0
SSN03: On 01/06/2021 Spot Bond					0.00000	101.10848				0.00	0	0
Total SSN037 SPOT										0.00	0	0
Total For SSN037										0.00	0	0
SSN03: On 26/01/2021 Spot Bond			9.55000	9.55000	9.55000	104.45675				0.00	0	0
Total SSN038 SPOT										0.00	0	0
Total For SSN038										0.00	0	0
SSN04: On 13/10/2023 Spot Bond					0.00000	100.02222				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0
SSN04: On 13/10/2023 Spot Bond			8.58000	106.31085	8.58000	106.28645				0.00	0	0
Total SSN041 SPOT										0.00	0	0
Total For SSN041										0.00	0	0
SSN04: On 31/01/2038 Spot Bond			4.86000	102.11390	4.86000	102.10057				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	100.00321				0.00	0	0
Total SSN044 SPOT										0.00	0	0
Total For SSN044										0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	101.88841				0.00	0	0
Total SSN046 SPOT										0.00	0	0
Total For SSN046										0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.07157				0.00	0	0
Total SSN047 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 SSN047										0.00	0	0
SSN05 On 08/12/2023 Spot Bond			4.30500	4.30500	4.30500	288.67704				0.00	0	0
Total SSN050 SPOT										0.00	0	0
Total For SSN050										0.00	0	0
SSN05 On 26/09/2020 Spot Bond					0.00000	100.39089				0.00	0	0
Total SSN051 SPOT										0.00	0	0
Total For SSN051										0.00	0	0
SSN05 On 26/10/2020 Spot Bond					0.00000	101.82609				0.00	0	0
Total SSN052 SPOT										0.00	0	0
Total For SSN052										0.00	0	0
SSN05 On 26/10/2020 Spot Bond			6.32700	103.37676	6.32700	103.35917				0.00	0	0
Total SSN053 SPOT										0.00	0	0
Total For SSN053										0.00	0	0
SSN05 On 26/10/2022 Spot Bond					0.00000	101.84095				0.00	0	0
Total SSN054 SPOT										0.00	0	0
Total For SSN054										0.00	0	0
SSN05 On 03/11/2022 Spot Bond					0.00000	101.66959				0.00	0	0
Total SSN055 SPOT										0.00	0	0
Total For SSN055										0.00	0	0
SSN05 On 19/12/2022 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN057 SPOT										0.00	0	0
Total For SSN057										0.00	0	0
SSN05 On 19/01/2023 Spot Bond					0.00000	0.00000				0.00	0	0
Total SSN058 SPOT										0.00	0	0
Total For SSN058										0.00	0	0
SSN06 On 05/10/2022 Spot Bond					0.00000	100.17139				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			4.87000	4.87000	4.87000	171.66456				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			4.41000	4.41000	4.41000	131.63289				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			4.72000	4.72000	4.72000	104.06610				0.00	0	0
Total SSN063 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 SSN063										0.00	0	0
SSN06: On 31/03/2029 Spot Bond			4.54000	4.54000	4.54000	94.23691				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			4.83000	4.83000	4.83000	172.15466				0.00	0	0
Total SSN065 SPOT										0.00	0	0
Total For SSN065										0.00	0	0
SSN06: On 14/05/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN066 SPOT										0.00	0	0
Total For SSN066										0.00	0	0
SSN06: On 28/05/2023 Spot Bond					0.00000	101.13418				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	101.12017				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	101.08570				0.00	0	0
Total SSN070 SPOT										0.00	0	0
Total For SSN070										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.67712				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.66653				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	100.62671				0.00	0	0
Total SSN077 SPOT										0.00	0	0
Total For SSN077										0.00	0	0
SSN07: On 13/07/2023 Spot Bond					0.00000	100.02262				0.00	0	0
Total SSN078 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 SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	98.74600				0.00	0	0
Total SSN079 SPOT										0.00	0	0
Total For SSN079										0.00	0	0
SSN08: On 16/08/2020 Spot Bond					0.00000	101.59396				0.00	0	0
Total SSN080 SPOT										0.00	0	0
Total For SSN080										0.00	0	0
SSN08: On 27/08/2024 Spot Bond					0.00000	101.17627				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	100.83077				0.00	0	0
Total SSN082 SPOT										0.00	0	0
Total For SSN082										0.00	0	0
SSN08: On 05/11/2023 Spot Bond					0.00000	101.67449				0.00	0	0
Total SSN083 SPOT										0.00	0	0
Total For SSN083										0.00	0	0
SSN08: On 07/12/2033 Spot Bond			4.67000	4.67000	4.67000	205.20000				0.00	0	0
Total SSN084 SPOT										0.00	0	0
Total For SSN084										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN085 SPOT										0.00	0	0
Total For SSN085										0.00	0	0
SSN08: On 23/01/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN086 SPOT										0.00	0	0
Total For SSN086										0.00	0	0
SSN08: On 10/04/2020 Spot Bond					0.00000	100.08332				0.00	0	0
Total SSN087 SPOT										0.00	0	0
Total For SSN087										0.00	0	0
SSN08: On 04/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN088 SPOT										0.00	0	0
Total For SSN088										0.00	0	0
SSN08: On 21/12/2026 Spot Bond					0.00000	99.18435				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09: On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN090 SPOT										0.00	0	0

Contract 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 SSN090										0.00	0	0
SSN09 On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN091 SPOT										0.00	0	0
Total For SSN091										0.00	0	0
SSN09 On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN092 SPOT										0.00	0	0
Total For SSN092										0.00	0	0
SSN09 On 31/01/2030 Spot Bond					0.00000	101.50495				0.00	0	0
Total SSN093 SPOT										0.00	0	0
Total For SSN093										0.00	0	0
SZ25 On 30/09/2025 Spot Bond			9.25500	101.49513	9.25500	101.47005				0.00	0	0
Total SZ25 SPOT										0.00	0	0
Total For SZ25										0.00	0	0
T13A11 On 21/08/2020 Spot Bond					0.00000	101.30560				0.00	0	0
Total T13A11 SPOT										0.00	0	0
Total For T13A11										0.00	0	0
T13A12 On 21/08/2020 Spot Bond			7.72500	105.70855	7.72500	105.68678				0.00	0	0
Total T13A12 SPOT										0.00	0	0
Total For T13A12										0.00	0	0
T13A15 On 21/08/2020 Spot Bond					0.00000	101.28283				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0
T13A16 On 21/08/2020 Spot Bond			7.82500	105.53312	7.82500	105.51110				0.00	0	0
Total T13A16 SPOT										0.00	0	0
Total For T13A16										0.00	0	0
T13A19 On 21/08/2020 Spot Bond					0.00000	101.28800				0.00	0	0
Total T13A19 SPOT										0.00	0	0
Total For T13A19										0.00	0	0
T13A20 On 21/08/2020 Spot Bond			7.77500	105.00732	7.77500	104.98556				0.00	0	0
Total T13A20 SPOT										0.00	0	0
Total For T13A20										0.00	0	0
T13A21 On 21/08/2020 Spot Bond					0.00000	101.30215				0.00	0	0
Total T13A21 SPOT										0.00	0	0
Total For T13A21										0.00	0	0
T14A11 On 21/11/2021 Spot Bond					0.00000	101.27317				0.00	0	0
Total T14A11 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 T14A11										0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	102.36880	8.55000	102.34526				0.00	0	0
Total T14A12 SPOT										0.00	0	0
Total For T14A12										0.00	0	0
T14A13 On 21/11/2021 Spot Bond					0.00000	101.17788				0.00	0	0
Total T14A13 SPOT										0.00	0	0
Total For T14A13										0.00	0	0
T15OM On 21/11/2020 Spot Bond					0.00000	101.14705				0.00	0	0
Total T15OM4 SPOT										0.00	0	0
Total For T15OM4										0.00	0	0
T16OM On 21/08/2020 Spot Bond					0.00000	101.14643				0.00	0	0
Total T16OM1 SPOT										0.00	0	0
Total For T16OM1										0.00	0	0
TFS13€ On 06/07/2020 Spot Bond					0.00000	100.48377				0.00	0	0
Total TFS136 SPOT										0.00	0	0
Total For TFS136										0.00	0	0
TFS14€ On 28/10/2021 Spot Bond					0.00000	101.80167				0.00	0	0
Total TFS142 SPOT										0.00	0	0
Total For TFS142										0.00	0	0
TFS144 On 20/03/2020 Spot Bond					0.00000	100.63713				0.00	0	0
Total TFS144 SPOT										0.00	0	0
Total For TFS144										0.00	0	0
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.57422				0.00	0	0
Total TFS145 SPOT										0.00	0	0
Total For TFS145										0.00	0	0
TFS147 On 12/10/2020 Spot Bond					0.00000	100.19987				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	100.80688				0.00	60,000,000	30,000,000
Total TFS148 SPOT										0.00	60,000,000	30,000,000
Total For TFS148										0.00	60,000,000	30,000,000
TFS14€ On 31/10/2021 Spot Bond					0.00000	101.65031				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	100.94246				0.00	0	0
Total TFS151 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 TFS151										0.00	0	0
TFS151 On 06/07/2021 Spot Bond					0.00000	100.33801				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	100.44767				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS155 On 03/09/2021 Spot Bond					0.00000	100.93925				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS156 On 03/09/2023 Spot Bond					0.00000	101.11675				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	101.25061				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS158 On 20/03/2022 Spot Bond					0.00000	100.56049				0.00	0	700,000,000
Total TFS158 SPOT										0.00	0	700,000,000
Total For TFS158										0.00	0	700,000,000
TFS159 On 20/03/2024 Spot Bond					0.00000	100.55068				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0
TFS160 On 25/04/2020 Spot Bond					0.00000	101.76153				0.00	0	0
Total TFS160 SPOT										0.00	0	0
Total For TFS160										0.00	0	0
TFS161 On 27/05/2022 Spot Bond					0.00000	101.03712				0.00	0	0
Total TFS161 SPOT										0.00	0	0
Total For TFS161										0.00	0	0
TFS162 On 27/05/2024 Spot Bond					0.00000	101.05661				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	99.88783				0.00	0	0
Total TFS163 SPOT										0.00	0	0
Total For TFS163										0.00	0	0
TFS164 On 22/10/2024 Spot Bond					0.00000	99.83454				0.00	0	0
Total TFS164 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 TFS164										0.00	0	0
TH10A: On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.36072				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			7.92500	104.51104	7.92500	104.48897				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A: On 21/08/2020 Spot Bond					0.00000	101.63665				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A: On 21/08/2020 Spot Bond			7.81500	104.87687	7.81500	104.85503				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.33931				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.34078				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.38328				0.00	0	0
Total TH13B3 SPOT										0.00	0	0
Total For TH13B3										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.33366				0.00	0	0
Total TH13B4 SPOT										0.00	0	0
Total For TH13B4										0.00	0	0
TH13B: On 21/08/2020 Spot Bond					0.00000	101.33491				0.00	0	0
Total TH13B5 SPOT										0.00	0	0
Total For TH13B5										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.44188				0.00	0	0
Total TH13C1 SPOT										0.00	0	0
Total For TH13C1										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.45360				0.00	0	0
Total TH13C2 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 TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.45653				0.00	0	0
Total TH13C3 SPOT										0.00	0	0
Total For TH13C3										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.48582				0.00	0	0
Total TH13C4 SPOT										0.00	0	0
Total For TH13C4										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.52242				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.92445				0.00	0	0
Total TH13D1 SPOT										0.00	0	0
Total For TH13D1										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.92445				0.00	0	0
Total TH13D2 SPOT										0.00	0	0
Total For TH13D2										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.96824				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.94634				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	101.95364				0.00	0	0
Total TH13D5 SPOT										0.00	0	0
Total For TH13D5										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	101.29368				0.00	0	0
Total TH14A3 SPOT										0.00	0	0
Total For TH14A3										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.57500	105.78390	7.57500	105.76229				0.00	0	0
Total TH14A4 SPOT										0.00	0	0
Total For TH14A4										0.00	0	0
TH14A: On 21/11/2021 Spot Bond					0.00000	102.15505				0.00	0	0
Total TH14A7 SPOT										0.00	0	0
Total For TH14A7										0.00	0	0
TH14A: On 21/11/2021 Spot Bond			7.73500	104.12754	7.73500	104.10584				0.00	0	0
Total TH14A8 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 TH14A8										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.38303				0.00	0	0
Total TH14B1 SPOT										0.00	0	0
Total For TH14B1										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.67908				0.00	0	0
Total TH14B2 SPOT										0.00	0	0
Total For TH14B2										0.00	0	0
TH14B On 21/11/2021 Spot Bond					0.00000	101.32152				0.00	0	0
Total TH14B3 SPOT										0.00	0	0
Total For TH14B3										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	102.30195				0.00	0	0
Total TH14C1 SPOT										0.00	0	0
Total For TH14C1										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	102.44488				0.00	0	0
Total TH14C2 SPOT										0.00	0	0
Total For TH14C2										0.00	0	0
TH14C On 21/11/2021 Spot Bond					0.00000	101.40938				0.00	0	0
Total TH14C3 SPOT										0.00	0	0
Total For TH14C3										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	101.89454				0.00	0	0
Total TH14D1 SPOT										0.00	0	0
Total For TH14D1										0.00	0	0
TH14D On 21/11/2021 Spot Bond					0.00000	104.00295				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	103.47974				0.00	0	0
Total TH14D3 SPOT										0.00	0	0
Total For TH14D3										0.00	0	0
TH15A On 21/11/2020 Spot Bond					0.00000	101.22915				0.00	0	0
Total TH15A1 SPOT										0.00	0	0
Total For TH15A1										0.00	0	0
TH15A On 21/11/2022 Spot Bond					0.00000	101.25858				0.00	0	0
Total TH15A2 SPOT										0.00	0	0
Total For TH15A2										0.00	0	0
TH15A On 21/11/2022 Spot Bond			9.82000	9.82000	9.82000	101.43234				0.00	0	0
Total TH15A3 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 TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.41827				0.00	0	0
Total TH15A4 SPOT										0.00	0	0
Total For TH15A4										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.09858				0.00	0	0
Total TH15A5 SPOT										0.00	0	0
Total For TH15A5										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.20863				0.00	0	0
Total TH15A7 SPOT										0.00	0	0
Total For TH15A7										0.00	0	0
TH15A: On 21/11/2022 Spot Bond					0.00000	101.22339				0.00	0	0
Total TH15A8 SPOT										0.00	0	0
Total For TH15A8										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.29083				0.00	0	0
Total TH15B1 SPOT										0.00	0	0
Total For TH15B1										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.27911				0.00	0	0
Total TH15B2 SPOT										0.00	0	0
Total For TH15B2										0.00	0	0
TH15B: On 21/11/2022 Spot Bond					0.00000	101.89781				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.35970				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.84065				0.00	0	0
Total TH15C2 SPOT										0.00	0	0
Total For TH15C2										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	101.32454				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	103.59902				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	102.31685				0.00	0	0
Total TH15D2 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 TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	101.63629				0.00	0	0
Total TH15D3 SPOT										0.00	0	0
Total For TH15D3										0.00	0	0
TH16A: On 21/08/2022 Spot Bond					0.00000	101.20138				0.00	0	0
Total TH16A1 SPOT										0.00	0	0
Total For TH16A1										0.00	0	0
TH16A: On 21/08/2024 Spot Bond					0.00000	101.22925				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	103.37715	8.49000	103.35380				0.00	0	0
Total TH16A3 SPOT										0.00	0	0
Total For TH16A3										0.00	0	0
TH16B: On 21/08/2024 Spot Bond					0.00000	101.26443				0.00	0	0
Total TH16B1 SPOT										0.00	0	0
Total For TH16B1										0.00	0	0
TH16C: On 21/08/2024 Spot Bond					0.00000	101.30986				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D: On 21/08/2024 Spot Bond					0.00000	101.62455				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0
TL20 On 22/02/2020 Spot Bond			7.56500	7.56500	7.56500	105.13762				0.00	0	0
Total TL20 SPOT										0.00	0	0
Total For TL20										0.00	0	0
TL20/R: On 22/02/2020 Spot Bond			100.00000	96.00496	100.00000	95.76732				0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	102.23500	10.00000	102.20900				0.00	0	0
Total TL20/R207 SPOT										0.00	0	0
Total For TL20/R207										0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TL21U SPOT										0.00	0	0
Total For TL21U										0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	100.93509				0.00	0	0
Total TL22 SPOT										0.00	0	0
Total For TL22										0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	100.93849				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			8.37000	104.81640	8.37000	104.79279			0.00	0	0
Total TL24 SPOT									0.00	0	0
Total For TL24									0.00	0	0
TL25 On 04/09/2024 Spot Bond			8.88000	106.05185	8.88000	106.02654		177,600,000,000.00		20,000,000	10,000,000
Total TL25 SPOT								177,600,000,000.00		20,000,000	10,000,000
Total For TL25								177,600,000,000.00		20,000,000	10,000,000
TL26 On 25/11/2024 Spot Bond					0.00000	102.20237			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	100.78480			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			9.31500	101.93507	9.31500	101.90971		1,863,000,000,000.00		200,000,000	100,000,000
Total TL28 SPOT								1,863,000,000,000.00		200,000,000	100,000,000
Total For TL28								1,863,000,000,000.00		200,000,000	100,000,000
TL29 On 24/04/2025 Spot Bond					0.00000	99.77428			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	100.79983			0.00	0	0
Total TL30 SPOT									0.00	0	0
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	100.81969			0.00	0	0
Total TL31 SPOT									0.00	0	0
Total For TL31									0.00	0	0
TL32 On 09/02/2027 Spot Bond					0.00000	100.84633			0.00	0	100,000,000,000
Total TL32 SPOT									0.00	0	100,000,000,000
Total For TL32									0.00	0	100,000,000,000
TLC08 On 27/03/2020 Spot Bond					0.00000	100.38409			0.00	0	0
Total TLC08 SPOT									0.00	0	0
Total For TLC08									0.00	0	0
TLC09 On 17/09/2020 Spot Bond					0.00000	100.59406			0.00	0	500,000,000
Total TLC09 SPOT									0.00	0	500,000,000
Total For TLC09									0.00	0	500,000,000
TN20 On 17/09/2020 Spot Bond			7.64000	105.27432	7.64000	105.25265		5,118,800,000,000.00		670,000,000	10,024,900,000

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 TN20 SPOT									5,118,800,000,000.00	670,000,000	10,024,900,000
Total For TN20									5,118,800,000,000.00	670,000,000	10,024,900,000
TN20/R On 17/09/2020 Spot Bond			100.00000	65.68711	100.00000	65.54094			0.00	0	0
Total TN20/R208 SPOT									0.00	0	0
Total For TN20/R208									0.00	0	0
TN20U On 14/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TN20U SPOT									0.00	0	0
Total For TN20U									0.00	0	0
TN21U On 13/05/2021 Spot Bond			100.00000	41.78674	100.00000	41.69375			0.00	0	0
Total TN21U SPOT									0.00	0	0
Total For TN21U									0.00	0	0
TN23 On 06/11/2023 Spot Bond			8.54000	109.26708	8.54000	109.24198			995,902,348,000.00	116,616,200	16,728,508,100
Total TN23 SPOT									995,902,348,000.00	116,616,200	16,728,508,100
Total For TN23									995,902,348,000.00	116,616,200	16,728,508,100
TN23/R On 06/11/2023 Spot Bond			100.00000	16.69049	100.00000	16.65335			0.00	0	0
Total TN23/R2023 SPOT									0.00	0	0
Total For TN23/R2023									0.00	0	0
TN25 On 19/08/2025 Spot Bond			9.67500	103.08642	9.67500	103.05996			566,109,405,000.00	58,512,600	88,125,461,500
Total TN25 SPOT									566,109,405,000.00	58,512,600	88,125,461,500
Total For TN25									566,109,405,000.00	58,512,600	88,125,461,500
TN25/R On 19/08/2025 Spot Bond			100.00000	14.16087	100.00000	14.12970			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			9.83500	96.46818	9.83500	96.44274			983,500,000,000.00	100,000,000	8,150,000,000
Total TN27 SPOT									983,500,000,000.00	100,000,000	8,150,000,000
Total For TN27									983,500,000,000.00	100,000,000	8,150,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.37750	100.00000	10.35441			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			10.63000	101.95710	10.63000	101.92825			0.00	0	3,300,000,000
Total TN30 SPOT									0.00	0	3,300,000,000
Total For TN30									0.00	0	3,300,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	120.56987	8.00000	120.54403			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			11.67000	95.70773	11.67000	95.67808			75,621,600,000,000.00	6,480,000,000	12,240,000,000

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 TN40 SPOT									'5,621,600,000,000.00	6,480,000,000	12,240,000,000
Total For TN40									'5,621,600,000,000.00	6,480,000,000	12,240,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	102.84340	10.75000	102.81398			0.00	0	0
Total TN40/R214 SPOT									0.00	0	0
Total For TN40/R214									0.00	0	0
TPDA0 On 25/11/2020 Spot Bond			10.00000	102.23500	10.00000	102.20900			0.00	0	0
Total TPDA01/JIBAR SPOT									0.00	0	0
Total For TPDA01/JIBAR									0.00	0	0
TPDA0i On 30/11/2020 Spot Bond			7.88500	102.52612	7.88500	102.50434			0.00	0	0
Total TPDA08 SPOT									0.00	0	0
Total For TPDA08									0.00	0	0
TRA2A On 14/12/2020 Spot Bond			8.07500	102.20832	8.07500	102.18622			0.00	0	0
Total TRA2A3 SPOT									0.00	0	0
Total For TRA2A3									0.00	0	0
TRA2Ai On 14/12/2020 Spot Bond			7.87500	7.87500	7.87500	102.38077			0.00	0	0
Total TRA2A6 SPOT									0.00	0	0
Total For TRA2A6									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.71953			0.00	0	0
Total TRA2B1 SPOT									0.00	0	0
Total For TRA2B1									0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	100.73843			0.00	0	0
Total TRA2B2 SPOT									0.00	0	0
Total For TRA2B2									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	102.12584			0.00	0	0
Total TRA2C1 SPOT									0.00	0	0
Total For TRA2C1									0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	100.84789			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	101.04355			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	101.04355			0.00	0	0
Total TRA2D2 SPOT									0.00	0	0
Total For TRA2D2									0.00	0	0
TRA3A On 14/11/2020 Spot Bond					0.00000	101.40182			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.43843				0.00	0	0
Total TRA3A3 SPOT										0.00	0	0
Total For TRA3A3										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond			8.29000	103.35053	8.29000	103.32747				0.00	0	0
Total TRA3A4 SPOT										0.00	0	0
Total For TRA3A4										0.00	0	0
TRA3A: On 14/11/2020 Spot Bond					0.00000	101.39352				0.00	0	0
Total TRA3A6 SPOT										0.00	0	0
Total For TRA3A6										0.00	0	0
TRA3A: On 14/11/2022 Spot Bond					0.00000	101.42516				0.00	0	0
Total TRA3A7 SPOT										0.00	0	0
Total For TRA3A7										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.67713				0.00	0	0
Total TRA3B1 SPOT										0.00	0	0
Total For TRA3B1										0.00	0	0
TRA3B: On 14/11/2022 Spot Bond					0.00000	101.64234				0.00	0	0
Total TRA3B2 SPOT										0.00	0	0
Total For TRA3B2										0.00	0	0
TRA4A: On 13/04/2020 Spot Bond					0.00000	100.01983				0.00	0	0
Total TRA4A1 SPOT										0.00	0	0
Total For TRA4A1										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.02142				0.00	0	0
Total TRA4A2 SPOT										0.00	0	0
Total For TRA4A2										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.02196				0.00	0	0
Total TRA4A3 SPOT										0.00	0	0
Total For TRA4A3										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond			8.58000	103.79978	8.58000	103.79260				0.00	0	0
Total TRA4A4 SPOT										0.00	0	0
Total For TRA4A4										0.00	0	0
TRA4A: On 13/10/2020 Spot Bond					0.00000	100.01981				0.00	0	0
Total TRA4A5 SPOT										0.00	0	0
Total For TRA4A5										0.00	0	0
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.02142				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A On 13/04/2024 Spot Bond					0.00000	100.02196				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	101.99043	8.62000	102.16760				0.00	0	0
Total TRA4A8 SPOT										0.00	0	0
Total For TRA4A8										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.02465				0.00	0	0
Total TRA4B1 SPOT										0.00	0	0
Total For TRA4B1										0.00	0	0
TRA4B On 13/04/2024 Spot Bond					0.00000	100.02465				0.00	0	0
Total TRA4B2 SPOT										0.00	0	0
Total For TRA4B2										0.00	0	0
TRQ11 On 15/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ11U SPOT										0.00	0	0
Total For TRQ11U										0.00	0	0
TRQ12 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ12U SPOT										0.00	0	0
Total For TRQ12U										0.00	0	0
TRQ13 On 15/05/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ13U SPOT										0.00	0	0
Total For TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSP22 On 19/03/2020 Spot Bond					0.00000	98.11669				0.00	0	1,374,000,000
Total TSP228 SPOT										0.00	0	1,374,000,000
Total For TSP228										0.00	0	1,374,000,000
TSP23 On 09/04/2020 Spot Bond					0.00000	98.18257				0.00	0	0
Total TSP230 SPOT										0.00	0	0
Total For TSP230										0.00	0	0
TSP23 On 07/05/2020 Spot Bond					0.00000	97.58817				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP232 On 09/07/2020 Spot Bond					0.00000	96.39875				0.00	0	0
Total TSP233 SPOT										0.00	0	0
Total For TSP233										0.00	0	0
TSP233 On 13/02/2020 Spot Bond					0.00000	99.39777				0.00	0	0
Total TSP234 SPOT										0.00	0	0
Total For TSP234										0.00	0	0
TSP234 On 13/08/2020 Spot Bond					0.00000	98.78332				0.00	0	0
Total TSP235 SPOT										0.00	0	0
Total For TSP235										0.00	0	0
TSP235 On 12/03/2020 Spot Bond					0.00000	98.84926				0.00	0	0
Total TSP236 SPOT										0.00	0	0
Total For TSP236										0.00	0	0
TSP236 On 09/04/2020 Spot Bond					0.00000	98.28826				0.00	0	0
Total TSP237 SPOT										0.00	0	0
Total For TSP237										0.00	0	0
TSP237 On 08/10/2020 Spot Bond					0.00000	94.62307				0.00	0	0
Total TSP238 SPOT										0.00	0	0
Total For TSP238										0.00	0	0
TSP238 On 14/05/2020 Spot Bond					0.00000	97.58594				0.00	0	0
Total TSP239 SPOT										0.00	0	0
Total For TSP239										0.00	0	0
TSP239 On 12/11/2020 Spot Bond					0.00000	93.85458				0.00	0	0
Total TSP240 SPOT										0.00	0	0
Total For TSP240										0.00	0	0
TU1A11 On 31/01/2025 Spot Bond					0.00000	101.85893				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	102.22280				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	103.32996				0.00	0	0
Total TU1D11 SPOT										0.00	0	0
Total For TU1D11										0.00	0	0
TUHF0 On 26/01/2020 Spot Bond					0.00000	102.19065				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total TUHF01 SPOT										0.00	0	0
Total For TUHF01										0.00	0	0
TWC31 On 10/01/2020 Spot Bond					0.00000	0.00000				0.00	0	0
Total TWC316 SPOT										0.00	0	0
Total For TWC316										0.00	0	0
TWC31 On 20/01/2020 Spot Bond					0.00000	101.77904				0.00	0	0
Total TWC317 SPOT										0.00	0	0
Total For TWC317										0.00	0	0
TWC31 On 27/01/2020 Spot Bond					0.00000	101.63056				0.00	0	0
Total TWC318 SPOT										0.00	0	0
Total For TWC318										0.00	0	0
TWC31 On 29/01/2020 Spot Bond					0.00000	101.50584				0.00	0	0
Total TWC319 SPOT										0.00	0	0
Total For TWC319										0.00	0	0
TWC32 On 13/02/2020 Spot Bond					0.00000	101.23321				0.00	0	0
Total TWC320 SPOT										0.00	0	0
Total For TWC320										0.00	0	0
TWC32 On 24/02/2020 Spot Bond					0.00000	100.97597				0.00	0	0
Total TWC321 SPOT										0.00	0	0
Total For TWC321										0.00	0	0
TWC32 On 28/02/2020 Spot Bond					0.00000	100.91597				0.00	0	0
Total TWC322 SPOT										0.00	0	0
Total For TWC322										0.00	0	0
TWC32 On 04/03/2020 Spot Bond					0.00000	100.81865				0.00	0	0
Total TWC323 SPOT										0.00	0	0
Total For TWC323										0.00	0	0
TWC32 On 06/04/2020 Spot Bond					0.00000	100.13923				0.00	0	0
Total TWC324 SPOT										0.00	0	0
Total For TWC324										0.00	0	0
TWC32 On 09/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			090,000,000,000,000.00	50,900,000,000	36,900,000,000	
Total TWC325 SPOT									10,000,000,000,000.00	50,900,000,000	36,900,000,000	
Total For TWC325									10,000,000,000,000.00	50,900,000,000	36,900,000,000	
UG21 On 02/03/2021 Spot Bond			8.05500	106.74931	8.05500	106.72616			0.00	0	110,000,000	
Total UG21 SPOT									0.00	0	110,000,000	
Total For UG21									0.00	0	110,000,000	
UG26 On 09/03/2026 Spot Bond			10.13500	109.22855	10.13500	109.19888			1,418,900,000,000.00	140,000,000	70,000,000	

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 UG26 SPOT									1,418,900,000,000.00	140,000,000	70,000,000
Total For UG26									1,418,900,000,000.00	140,000,000	70,000,000
VCJA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA1U SPOT									0.00	0	0
Total For VCJA1U									0.00	0	0
VCJA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA2U SPOT									0.00	0	0
Total For VCJA2U									0.00	0	0
VCJA3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA3U SPOT									0.00	0	0
Total For VCJA3U									0.00	0	0
VCJA4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA4U SPOT									0.00	0	0
Total For VCJA4U									0.00	0	0
VCJA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA5U SPOT									0.00	0	0
Total For VCJA5U									0.00	0	0
VCJA6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA6U SPOT									0.00	0	0
Total For VCJA6U									0.00	0	0
VCJA7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA7U SPOT									0.00	0	0
Total For VCJA7U									0.00	0	0
VCJA8L On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA8U SPOT									0.00	0	0
Total For VCJA8U									0.00	0	0
VCJA9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJA9U SPOT									0.00	0	0
Total For VCJA9U									0.00	0	0
VCJB1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB1U SPOT									0.00	0	0
Total For VCJB1U									0.00	0	0
VCJB2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0
Total For VCJB2U									0.00	0	0
VCJB3L On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4L On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB4U SPOT										0.00	0	0
Total For VCJB4U										0.00	0	0
VCJB5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB5U SPOT										0.00	0	0
Total For VCJB5U										0.00	0	0
VCJB6L On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB6U SPOT										0.00	0	0
Total For VCJB6U										0.00	0	0
VCJB7L On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB7U SPOT										0.00	0	0
Total For VCJB7U										0.00	0	0
VCJB8L On 20/04/2047 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB8U SPOT										0.00	0	0
Total For VCJB8U										0.00	0	0
VCJB9L On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1L On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2L On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3L 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
VCPA4L 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
VCPA5L On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0
Total For VCPA5U										0.00	0	0
VCPA6L On 20/10/2026 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 VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
VCPB3 On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB3U SPOT										0.00	0	0
Total For VCPB3U										0.00	0	0
VCPB4 On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB4U SPOT										0.00	0	0
Total For VCPB4U										0.00	0	0
VCPB5 On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB5U SPOT										0.00	0	0
Total For VCPB5U										0.00	0	0
VCPB6 On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB6U SPOT										0.00	0	0
Total For VCPB6U										0.00	0	0
VCPB7 On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB7U SPOT										0.00	0	0
Total For VCPB7U										0.00	0	0
VCPB8 On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB8U SPOT										0.00	0	0
Total For VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
VKE07 On 08/06/2020 Spot Bond					0.00000	100.84127				0.00	0	0
Total VKE07 SPOT										0.00	0	0
Total For VKE07										0.00	0	0
VKE09 On 08/07/2020 Spot Bond					0.00000	100.36774				0.00	0	0
Total VKE09 SPOT										0.00	0	0
Total For VKE09										0.00	0	0
VKE10 On 08/07/2022 Spot Bond					0.00000	100.14065				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	99.86655				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	102.00813				0.00	0	0
Total VKE12 SPOT										0.00	0	0
Total For VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.56069				0.00	0	0
Total VKE13 SPOT										0.00	0	0
Total For VKE13										0.00	0	0
VKE14 On 27/08/2023 Spot Bond					0.00000	101.27687				0.00	0	0
Total VKE14 SPOT										0.00	0	0
Total For VKE14										0.00	0	0
VPA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VR844L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR844U SPOT										0.00	0	0
Total For VR844U										0.00	0	0
VR857L On 10/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR857U SPOT										0.00	0	0
Total For VR857U										0.00	0	0
VR859L On 20/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR859U SPOT										0.00	0	0
Total For VR859U										0.00	0	0
VR860L On 25/01/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR860U SPOT										0.00	0	0
Total For VR860U										0.00	0	0
VR861L On 09/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR861U SPOT										0.00	0	0
Total For VR861U										0.00	0	0
VR862L On 11/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR862U SPOT										0.00	0	0
Total For VR862U										0.00	0	0
VR863L On 06/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR863U SPOT										0.00	0	0
Total For VR863U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	100.41451				0.00	0	0
Total WHL01 SPOT										0.00	0	0
Total For WHL01										0.00	0	0
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	100.66942				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	101.36299				0.00	0	0
Total WHL03 SPOT										0.00	0	0
Total For WHL03										0.00	0	0
WHL03 On 18/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL03U SPOT										0.00	0	0
Total For WHL03U										0.00	0	0
WHL04 On 18/06/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL04U SPOT										0.00	0	0
Total For WHL04U										0.00	0	0
WHL05 On 26/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL05U SPOT										0.00	0	0
Total For WHL05U										0.00	0	0
WHL06 On 10/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL06U SPOT										0.00	0	0
Total For WHL06U										0.00	0	0
WRS2L On 25/11/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WRS2U SPOT										0.00	0	0
Total For WRS2U										0.00	0	0
WSP4 On 28/05/2020 Spot Bond			6.81500	101.94928	6.81500	101.93071				0.00	0	0
Total WSP4 SPOT										0.00	0	0
Total For WSP4										0.00	0	0
WSP5 On 28/05/2021 Spot Bond			7.10000	103.60786	7.10000	103.58800				0.00	0	80,000,000
Total WSP5 SPOT										0.00	0	80,000,000
Total For WSP5										0.00	0	80,000,000
WSP5/f On 28/05/2021 Spot Bond			100.00000	40.02184	100.00000	39.93278				0.00	0	0
Total WSP5/R203 SPOT										0.00	0	0
Total For WSP5/R203										0.00	0	0
Total for SPOT										82,366,862,757,717,500.008,443,872,411,484	114,682,775,234	

Contract 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 SPOT :									82,366,862,757,717,500.00	443,872,411,484	114,682,775,234
Total Futures									82 366 863 492 016 100.00	443,872,418,975	114,683,713,801
Total Options									0.00	0	275,198
Grand Total:									82,366,863,492,016,100.00	443,872,418,975	114,683,988,999