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INTEREST RATE AND CURRENCY DERIVATIVES

INTEREST RATES DAILY MTM REPORT

DAILY SUMMARY FOR: 29/01/2020

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			10.96645	78.85288	11.05111	78.36995			0.00	0	0
ES33 On 07/05/2020 Bond Future			11.09199	76.44651	11.17976	75.95523			0.00	0	350
ES33 On 06/08/2020 Bond Future			11.21942	77.80693	11.31052	77.30670			0.00	0	0
ES33 On 05/11/2020 Bond Future			11.35350	75.41345	11.44809	74.90417			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			11.24569	80.23925	11.33508	79.65447			0.00	0	0
ES42 On 07/05/2020 Bond Future			11.36769	77.38527	11.46038	76.79034			0.00	0	4,919
ES42 On 06/08/2020 Bond Future			11.48965	78.76172	11.58576	78.15607			0.00	0	0
ES42 On 05/11/2020 Bond Future			11.61663	75.91412	11.71640	75.29747			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			135.41190	135.41190	135.56815	135.56815			116,454,234.00	860	2,027
I2025 On 07/05/2020 Bond Future			137.82503	137.82503	137.98422	137.98422			113,567,824.72	824	3,549
I2025 On 06/08/2020 Bond Future			138.85932	138.85932	139.02143	139.02143			0.00	0	0
I2025 On 05/11/2020 Bond Future			141.34462	141.34462	141.50911	141.50911			0.00	0	0

Contract Details			Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
I2025	On	04/02/2021	Bond Future		142.28260	142.28260	142.44858	142.44858			5,122,173.60	36	0
Total I2025 Future											235,144,232.32	1,720	5,576
Total For I2025											235,144,232.32	1,720	5,576
I2029	On	06/02/2020	Bond Future		100.77578	100.77578	100.92037	100.92037			253,047,983.58	2,511	2,511
I2029	On	07/05/2020	Bond Future		101.46833	101.46833	101.61566	101.61566			254,786,976.63	2,511	3,765
I2029	On	06/08/2020	Bond Future		103.32921	103.32921	103.47928	103.47928			0.00	0	0
I2029	On	05/11/2020	Bond Future		104.04534	104.04534	104.19774	104.19774			0.00	0	0
Total I2029 Future											507,834,960.21	5,022	6,276
Total For I2029											507,834,960.21	5,022	6,276
I2033	On	06/02/2020	Bond Future		100.51355	100.51355	100.53338	100.53338			913,768,683.05	9,091	490
I2033	On	07/05/2020	Bond Future		101.11942	101.11942	101.13964	101.13964			919,276,647.22	9,091	6,960
I2033	On	06/08/2020	Bond Future		102.97393	102.97393	102.99458	102.99458			0.00	0	0
I2033	On	05/11/2020	Bond Future		103.60600	103.60600	103.62666	103.62666			0.00	0	0
Total I2033 Future											1,833,045,330.27	18,182	7,450
Total For I2033											1,833,045,330.27	18,182	7,450
I2038	On	06/02/2020	Bond Future		115.66154	115.66154	115.68440	115.68440			651,868,439.44	5,636	5,624
I2038	On	07/05/2020	Bond Future		117.72266	117.72266	117.74604	117.74604			663,484,911.76	5,636	10,867
I2038	On	06/08/2020	Bond Future		118.20162	118.20162	118.22545	118.22545			0.00	0	0
I2038	On	05/11/2020	Bond Future		120.31715	120.31715	120.34097	120.34097			0.00	0	0
Total I2038 Future											1,315,353,351.20	11,272	16,491
Total For I2038											1,315,353,351.20	11,272	16,491
I2046	On	06/02/2020	Bond Future		107.13379	107.13379	107.15459	107.15459			72,958,110.99	681	10,343
I2046	On	07/05/2020	Bond Future		107.30923	107.30923	107.33074	107.33074			73,077,585.63	681	13,000
I2046	On	06/08/2020	Bond Future		109.27733	109.27733	109.29923	109.29923			0.00	0	0
I2046	On	05/11/2020	Bond Future		109.45229	109.45229	109.47407	109.47407			0.00	0	0
Total I2046 Future											146,035,696.62	1,362	23,343
Total For I2046											146,035,696.62	1,362	23,343
I2050	On	06/02/2020	Bond Future		109.08967	109.08967	109.11056	109.11056			263,778,822.06	2,418	6,616
I2050	On	07/05/2020	Bond Future		111.03364	111.03364	111.05513	111.05513			268,479,341.52	2,418	11,723
I2050	On	06/08/2020	Bond Future		111.20524	111.20524	111.22719	111.22719			0.00	0	0
I2050	On	05/11/2020	Bond Future		113.19565	113.19565	113.21749	113.21749			0.00	0	0
Total I2050 Future											532,258,163.58	4,836	18,339
Total For I2050											532,258,163.58	4,836	18,339
R186	On	06/02/2020	Bond Future		8.02421	114.33650	8.08616	113.98925		5.60	170,590,058.00	1,492	58,601
R186	On	07/05/2020	Bond Future		8.07005	116.34565	8.13518	115.99249		5.56	201,627,011.45	1,733	74,100
R186	On	06/08/2020	Bond Future		8.11300	113.12287	8.18162	112.76327		5.86	0.00	0	0
R186	On	05/11/2020	Bond Future		8.15948	115.14612	8.23192	114.77985		5.54	0.00	0	0
Total R186 Future											372,217,069.45	3,225	132,701

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	06/02/2020	Bond Future	8.56	Call			2,613.30000	2.61330	2,958,940	5.86	0.00	0	0
R186	On	06/02/2020	Bond Future	8.56	Put			1.95000	0.00195	0,340	5.86	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Call			2,667.30000	2.66730	3,013,160	5.87	0.00	0	0
R186	On	06/02/2020	Bond Future	8.57	Put			1.68000	0.00168	0,290	5.87	0.00	0	0
R186	On	06/02/2020	Bond Future	8.55	Call			2,559.31000	2.55931	2,904,710	5.84	0.00	0	0
R186	On	06/02/2020	Bond Future	8.11	Call			464.30000	0.46430	660,690	5.52	0.00	0	821
R186	On	06/02/2020	Bond Future	8.55	Put			2.26000	0.00226	0,410	5.84	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Call			4,967.02000	4.96702	5,314,270	6.34	0.00	0	0
R186	On	06/02/2020	Bond Future	9.00	Put			0.00000	0.00000	0,000	6.34	0.00	0	821
R186	On	06/02/2020	Bond Future	8.50	Call			2,289.65000	2.28965	2,633,230	5.79	0.00	0	0
R186	On	06/02/2020	Bond Future	8.50	Put			4.64000	0.00464	0,970	5.79	0.00	0	821
R186	On	06/02/2020	Bond Future	8.11	Put			331.03000	0.33103	180,170	5.52	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Call			2,564.86000	2.56486	2,819,430	5.72	0.00	0	0
R186	On	07/05/2020	Bond Future	8.50	Put			612.65000	0.61265	514,060	5.72	0.00	0	23,230
R186	On	07/05/2020	Bond Future	7.90	Call			772.79000	0.77279	898,610	5.40	0.00	0	0
R186	On	07/05/2020	Bond Future	7.90	Put			2,054.75000	2.05475	1,827,410	5.40	0.00	0	2,500
R186	On	07/05/2020	Bond Future	7.60	Put			3,265.65000	3.26565	2,978,710	5.28	0.00	0	0
R186	On	07/05/2020	Bond Future	7.60	Call			321.14000	0.32114	387,360	5.28	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.28	Put			992.40000	0.99240	850,760	5.58	0.00	0	0
R186	On	07/05/2020	Bond Future	8.28	Call			1,772.61000	1.77261	1,984,130	5.58	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.93	Call			4,426.85000	4.42685	4,736,610	6.14	0.00	0	0
R186	On	07/05/2020	Bond Future	8.93	Put			229.16000	0.22916	185,760	6.14	0.00	0	6,000
R186	On	07/05/2020	Bond Future	8.08	Call			1,185.98000	1.18598	1,352,740	5.49	0.00	0	0
R186	On	07/05/2020	Bond Future	8.08	Put			1,485.10000	1.48510	1,298,700	5.49	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Call			1,212.26000	1.21226	1,381,310	5.49	0.00	0	0
R186	On	07/05/2020	Bond Future	8.09	Put			1,457.09000	1.45709	1,272,980	5.49	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Call			1,160.29000	1.16029	1,324,750	5.48	0.00	0	0
R186	On	07/05/2020	Bond Future	8.07	Put			1,513.72000	1.51372	1,325,020	5.48	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Call			2,448.13000	2.44813	2,660,270	5.92	0.00	0	0
R186	On	06/08/2020	Bond Future	8.37	Put			1,468.46000	1.46846	1,321,000	5.92	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Call			2,479.72000	2.47972	2,693,350	5.93	0.00	0	0
R186	On	06/08/2020	Bond Future	8.38	Put			1,448.35000	1.44835	1,302,380	5.93	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Call			2,417.04000	2.41704	2,627,700	5.92	0.00	0	0
R186	On	06/08/2020	Bond Future	8.36	Put			1,489.10000	1.48910	1,340,160	5.92	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Put			1,980.21000	1.98021	1,815,520	5.58	0.00	0	0
R186	On	05/11/2020	Bond Future	8.34	Call			2,523.84000	2.52384	2,725,420	5.58	0.00	0	3,500
R186	On	05/11/2020	Bond Future	9.26	Call			5,744.66000	5.74466	6,038,450	6.21	0.00	0	0
R186	On	05/11/2020	Bond Future	9.26	Put			708.03000	0.70803	635,550	6.21	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.66	Call			3,519.90000	3.51990	3,759,890	5.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.66	Put			1,386.43000	1.38643	1,260,150	5.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.64	Call			3,453.17000	3.45317	3,690,940	5.75	0.00	0	0

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R186	On	05/11/2020	Bond Future	8.64	Put			1,418.21000	1.41821	1,289,710	5.75	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Put			3,320.59000	3.32059	3,089,280	5.36	0.00	0	0
R186	On	05/11/2020	Bond Future	7.84	Call			1,320.53000	1.32053	1,455,490	5.36	0.00	0	3,500
R186	On	05/11/2020	Bond Future	8.65	Call			3,486.47000	3.48647	3,725,350	5.76	0.00	0	0
R186	On	05/11/2020	Bond Future	8.65	Put			1,402.24000	1.40224	1,274,850	5.76	0.00	0	0
Total R186 Option												0.00	0	56,693
Total For R186												372,217,069.45	3,225	189,394
R197	On	06/02/2020	Bond Future			301.23024	301.23024	301.30717	301.30717			286,168,728.00	950	3,340
R197	On	07/05/2020	Bond Future			306.59839	306.59839	306.67713	306.67713			291,268,470.50	950	2,350
R197	On	06/08/2020	Bond Future			304.49296	304.49296	304.57311	304.57311			0.00	0	0
R197	On	05/11/2020	Bond Future			309.94237	309.94237	310.02274	310.02274			0.00	0	0
Total R197 Future												577,437,198.50	1,900	5,690
Total For R197												577,437,198.50	1,900	5,690
R202	On	06/02/2020	Bond Future			224.66616	224.66616	224.95372	224.95372			168,274,953.84	749	1,855
R202	On	07/05/2020	Bond Future			228.66971	228.66971	228.96278	228.96278			0.00	0	7,766
R202	On	06/08/2020	Bond Future			228.75861	228.75861	229.05709	229.05709			0.00	0	0
R202	On	05/11/2020	Bond Future			232.85290	232.85290	233.15580	233.15580			0.00	0	0
Total R202 Future												168,274,953.84	749	9,621
Total For R202												168,274,953.84	749	9,621
R2023	On	06/02/2020	Bond Future			6.73819	106.25118	6.79316	106.09959		2.04	372,410,385.90	3,505	35,567
R2023	On	07/05/2020	Bond Future			6.69513	104.18785	6.75539	104.03381		2.06	220,461,490.60	2,116	64,701
R2023	On	06/08/2020	Bond Future			6.62468	106.05472	6.69145	105.89774		2.07	0.00	0	0
R2023	On	05/11/2020	Bond Future			6.55705	104.01806	6.63180	103.85809		2.14	0.00	0	0
Total R2023 Future												592,871,876.50	5,621	100,268
R2023	On	06/02/2020	Bond Future	7.53	Call			2,005.48000	2.00548	2,157,070	2.75	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.53	Put			0.00000	0.00000	0,000	2.75	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Call			2,032.37000	2.03237	2,183,960	2.76	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.54	Put			0.00000	0.00000	0,000	2.76	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Call			1,978.59000	1.97859	2,130,180	2.73	0.00	0	0
R2023	On	06/02/2020	Bond Future	7.52	Put			0.00000	0.00000	0,000	2.73	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Put			268.31000	0.26831	215,240	2.02	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Call			628.15000	0.62815	726,570	2.01	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.89	Put			285.08000	0.28508	229,460	2.01	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Call			645.09000	0.64509	744,780	2.01	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.90	Put			276.60000	0.27660	222,250	2.01	0.00	0	0
R2023	On	07/05/2020	Bond Future	6.91	Call			662.23000	0.66223	763,200	2.02	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Call			1,570.45000	1.57045	1,695,830	2.22	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.28	Put			199.75000	0.19975	168,150	2.22	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.26	Call			1,530.85000	1.53085	1,655,260	2.21	0.00	0	0

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R2023	On	06/08/2020	Bond Future	7.26	Put			206.35000	0.20635	173,780	2.21	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Call			1,550.52000	1.55052	1,675,430	2.22	0.00	0	0
R2023	On	06/08/2020	Bond Future	7.27	Put			202.91000	0.20291	170,840	2.22	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Put			261.17000	0.26117	228,460	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Call			2,030.29000	2.03029	2,157,910	2.42	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.47	Put			258.02000	0.25802	225,670	2.42	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Call			1,994.80000	1.99480	2,121,700	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.45	Put			264.36000	0.26436	231,290	2.41	0.00	0	0
R2023	On	05/11/2020	Bond Future	7.46	Call			2,012.52000	2.01252	2,139,780	2.41	0.00	0	0
Total R2023 Option												0.00	0	0
Total For R2023												592,871,876.50	5,621	100,268
R2030	On	06/02/2020	Bond Future			9.00638	93.70548	9.08413	93.22443		8.27	109,916,528.04	1,173	28,208
R2030	On	07/05/2020	Bond Future			9.07854	95.35205	9.15930	94.86276		8.31	117,950,485.85	1,237	53,959
R2030	On	06/08/2020	Bond Future			9.15113	93.04564	9.23519	92.54741		8.81	0.00	0	0
R2030	On	05/11/2020	Bond Future			9.22226	94.71205	9.30970	94.20479		8.64	0.00	0	0
Total R2030 Future												227,867,013.89	2,410	82,167
R2030	On	06/02/2020	Bond Future	8.40	Call			0.02000	0.00002	0,050	7.63	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	9.40	Put			37.17000	0.03717	10,570	8.82	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.25	Call			1,161.77000	1.16177	1,553,810	8.57	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.25	Put			146.36000	0.14636	57,350	8.57	0.00	0	5,000
R2030	On	06/02/2020	Bond Future	9.00	Put			788.52000	0.78852	477,880	8.27	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.00	Call			267.85000	0.26785	438,260	8.27	0.00	0	5,820
R2030	On	06/02/2020	Bond Future	8.40	Put			4,347.36000	4.34736	3,866,340	7.63	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Put			316.18000	0.31618	150,550	8.45	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Call			760.77000	0.76077	1,085,000	8.46	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.16	Put			294.49000	0.29449	137,670	8.46	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Call			682.68000	0.68268	989,080	8.44	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.14	Put			339.02000	0.33902	164,370	8.44	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.40	Call			1,958.28000	1.95828	2,412,730	8.82	0.00	0	0
R2030	On	06/02/2020	Bond Future	9.15	Call			721.18000	0.72118	1,036,600	8.45	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Put			3,005.70000	3.00570	2,664,640	8.13	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Call			759.64000	0.75964	910,550	8.13	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.80	Put			2,962.71000	2.96271	2,624,330	8.13	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Call			721.54000	0.72154	867,120	8.12	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.78	Put			3,049.24000	3.04924	2,705,530	8.12	0.00	0	0
R2030	On	07/05/2020	Bond Future	8.79	Call			740.34000	0.74034	888,570	8.13	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Call			1,982.12000	1.98212	2,214,620	8.71	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.11	Put			2,725.40000	2.72540	2,459,670	8.71	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Call			1,926.67000	1.92667	2,155,110	8.70	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.09	Put			2,789.42000	2.78942	2,519,630	8.70	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2030	On	06/08/2020	Bond Future	9.10	Call			1,954.28000	1.95428	2,184,750	8.70	0.00	0	0
R2030	On	06/08/2020	Bond Future	9.10	Put			2,757.27000	2.75727	2,489,510	8.70	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Call			7,263.55000	7.26355	7,675,070	9.58	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.47	Put			864.01000	0.86401	768,270	9.58	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Call			2,631.32000	2.63132	2,881,670	8.63	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	8.34	Put			6,596.31000	6.59631	6,196,870	8.07	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.34	Call			761.81000	0.76181	869,630	8.07	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	9.04	Put			3,692.94000	3.69294	3,404,410	8.51	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.53	Call			1,043.55000	1.04355	1,179,130	8.19	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.03	Put			3,726.69000	3.72669	3,436,490	8.51	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.03	Call			2,091.23000	2.09123	2,308,290	8.51	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	10.37	Call			6,853.94000	6.85394	7,255,390	9.58	0.00	0	0
R2030	On	05/11/2020	Bond Future	8.73	Call			1,409.24000	1.40924	1,576,480	8.32	0.00	0	3,000
R2030	On	05/11/2020	Bond Future	9.23	Put			3,093.53000	3.09353	2,836,620	8.63	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.39	Put			2,650.67000	2.65067	2,419,710	8.73	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Call			3,144.67000	3.14467	3,422,560	8.74	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.40	Put			2,624.62000	2.62462	2,395,250	8.74	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Call			3,081.80000	3.08180	3,356,500	8.72	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.04	Call			2,116.60000	2.11660	2,335,330	8.51	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.53	Put			5,697.88000	5.69788	5,326,200	8.19	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Call			5,579.22000	5.57922	5,947,790	9.36	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.06	Put			1,372.33000	1.37233	1,233,640	9.36	0.00	0	1,000
R2030	On	05/11/2020	Bond Future	8.73	Put			4,841.10000	4.84110	4,501,080	8.32	0.00	0	0
R2030	On	05/11/2020	Bond Future	9.38	Put			2,676.60000	2.67660	2,444,040	8.72	0.00	0	0
R2030	On	05/11/2020	Bond Future	10.37	Put			982.49000	0.98249	876,680	9.58	0.00	0	16,000
R2030	On	05/11/2020	Bond Future	9.39	Call			3,113.32000	3.11332	3,389,620	8.73	0.00	0	0
Total R2030 Option												0.00	0	81,640
Total For R2030												227,867,013.89	2,410	163,807
R2032	On	06/02/2020	Bond Future			9.42704	94.59915	9.49496	94.14412		9.18	3,700,245,752.25	39,115	43,177
R2032	On	07/05/2020	Bond Future			9.50534	92.10303	9.57571	91.64011		9.64	3,660,819,133.41	39,747	83,173
R2032	On	06/08/2020	Bond Future			9.58348	93.74587	9.65645	93.27454		9.80	0.00	0	0
R2032	On	05/11/2020	Bond Future			9.66524	91.26800	9.74096	90.78806		10.34	0.00	0	0
Total R2032 Future												7,361,064,885.66	78,862	126,350
R2032	On	06/02/2020	Bond Future	9.38	Put			1,006.86000	1.00686	679,380	9.03	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Call			254.99000	0.25499	390,720	9.04	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.39	Put			959.49000	0.95949	640,190	9.04	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Call			276.31000	0.27631	420,420	9.05	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.40	Put			913.37000	0.91337	602,450	9.05	0.00	0	0
R2032	On	06/02/2020	Bond Future	9.38	Call			234.85000	0.23485	362,400	9.03	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Put			3,464.64000	3.46464	3,132,040	9.22	0.00	0	0

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	9.20	Call			814.57000	0.81457	952,450	9.27	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.18	Call			771.64000	0.77164	904,470	9.24	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.18	Put			3,417.41000	3.41741	3,087,320	9.24	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Call			792.84000	0.79284	928,180	9.25	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.19	Put			3,370.46000	3.37046	3,042,880	9.25	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.17	Call			750.64000	0.75064	880,960	9.22	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Put			2,109.27000	2.10927	1,862,580	9.64	0.00	0	0
R2032	On	07/05/2020	Bond Future	9.50	Call			1,611.09000	1.61109	1,827,320	9.64	0.00	0	7,500
R2032	On	07/05/2020	Bond Future	9.20	Put			3,324.10000	3.32410	2,999,060	9.27	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Call			2,027.33000	2.02733	2,231,470	9.76	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.45	Put			3,369.58000	3.36958	3,102,390	9.76	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Call			2,056.50000	2.05650	2,262,490	9.77	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.46	Put			3,333.11000	3.33311	3,067,770	9.77	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Call			2,085.90000	2.08590	2,293,750	9.77	0.00	0	0
R2032	On	06/08/2020	Bond Future	9.47	Put			3,296.93000	3.29693	3,033,450	9.77	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Put			5,732.05000	5.73205	5,407,650	10.07	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.11	Call			1,623.99000	1.62399	1,779,530	10.07	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Call			1,280.60000	1.28060	1,412,190	9.95	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.44	Put			4,365.48000	4.36548	4,089,630	10.30	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.44	Call			2,437.08000	2.43708	2,641,170	10.30	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	11.08	Call			8,780.33000	8.78033	9,179,530	11.35	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.76	Put			3,286.01000	3.28601	3,057,130	10.52	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Call			3,439.80000	3.43980	3,692,290	10.53	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.77	Put			3,256.66000	3.25666	3,029,210	10.53	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Call			3,372.34000	3.37234	3,621,960	10.51	0.00	0	0
R2032	On	05/11/2020	Bond Future	10.99	Put			942.35000	0.94235	854,080	11.35	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	8.94	Put			6,538.91000	6.53891	6,190,560	9.95	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Put			3,762.40000	3.76240	3,511,720	10.42	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.61	Call			2,930.12000	2.93012	3,159,380	10.42	0.00	0	3,000
R2032	On	05/11/2020	Bond Future	10.99	Call			8,378.92000	8.37892	8,770,590	11.35	0.00	0	0
R2032	On	05/11/2020	Bond Future	9.75	Put			3,315.27000	3.31527	3,084,950	10.51	0.00	0	0
R2032	On	05/11/2020	Bond Future	11.08	Put			841.17000	0.84117	760,430	11.35	0.00	0	1,000
R2032	On	05/11/2020	Bond Future	9.76	Call			3,406.15000	3.40615	3,657,210	10.52	0.00	0	0
Total R2032 Option												0.00	0	27,000
Total For R2032												7,361,064,885.66	78,862	153,350
R2035	On	06/02/2020	Bond Future			9.75776	97.12220	9.84102	96.50833		10.03	3,839,920,421.40	39,537	47,571
R2035	On	07/05/2020	Bond Future			9.83742	94.32799	9.92348	93.70348		10.56	3,539,846,480.73	37,527	107,891
R2035	On	06/08/2020	Bond Future			9.91684	96.00994	10.00590	95.37411		10.75	0.00	0	0
R2035	On	05/11/2020	Bond Future			10.00269	93.23189	10.09489	92.58457		11.53	0.00	0	0
Total R2035 Future												7,379,766,902.13	77,064	155,462

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	9.60	Call			84.74000	0.08474	161,050	9.80	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.60	Put			1,878.25000	1.87825	1,340,690	9.80	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Call			94.21000	0.09421	177,400	9.82	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.61	Put			1,812.30000	1.81230	1,281,620	9.82	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Call			76.02000	0.07602	145,830	9.79	0.00	0	0
R2035	On	06/02/2020	Bond Future	9.59	Put			1,945.04000	1.94504	1,400,980	9.79	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Put			3,708.99000	3.70899	3,279,030	10.29	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.55	Call			953.38000	0.95338	1,147,930	10.29	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.85	Put			2,376.48000	2.37648	2,050,230	10.70	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.85	Call			1,843.65000	1.84365	2,141,910	10.70	0.00	0	7,500
R2035	On	07/05/2020	Bond Future	9.48	Call			793.37000	0.79337	964,760	10.18	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.48	Put			4,078.79000	4.07879	3,625,670	10.18	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Call			815.83000	0.81583	990,520	10.20	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.49	Put			4,025.30000	4.02530	3,575,480	10.20	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Call			771.48000	0.77148	939,580	10.16	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.47	Put			4,132.94000	4.13294	3,676,530	10.16	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Put			6,378.41000	6.37841	5,820,890	9.41	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.11	Call			220.00000	0.22000	286,990	9.41	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.75	Put			2,773.47000	2.77347	2,412,430	10.56	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.75	Call			1,508.23000	1.50823	1,771,700	10.56	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	10.75	Call			6,226.77000	6.22677	6,751,940	12.47	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.75	Put			531.66000	0.53166	432,320	12.47	0.00	0	5,000
R2035	On	07/05/2020	Bond Future	9.78	Put			2,649.55000	2.64955	2,298,990	10.60	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.78	Call			1,604.92000	1.60492	1,878,870	10.60	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	9.18	Put			5,899.27000	5.89927	5,358,230	9.57	0.00	0	0
R2035	On	07/05/2020	Bond Future	9.18	Call			293.91000	0.29391	377,380	9.57	0.00	0	3,530
R2035	On	07/05/2020	Bond Future	10.57	Call			5,221.75000	5.22175	5,717,070	12.08	0.00	0	0
R2035	On	07/05/2020	Bond Future	10.57	Put			721.72000	0.72172	592,530	12.08	0.00	0	3,530
R2035	On	06/08/2020	Bond Future	9.00	Put			8,074.59000	8.07459	7,535,910	9.80	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.00	Call			503.60000	0.50360	600,750	9.80	0.00	0	24,761
R2035	On	06/08/2020	Bond Future	8.75	Put			9,838.80000	9.83880	9,259,040	9.42	0.00	0	0
R2035	On	06/08/2020	Bond Future	8.75	Call			246.54000	0.24654	302,610	9.42	0.00	0	3,000
R2035	On	06/08/2020	Bond Future	9.92	Call			2,719.75000	2.71975	3,029,880	10.93	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.92	Put			3,332.91000	3.33291	3,007,210	10.93	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Call			2,755.31000	2.75531	3,067,850	10.94	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.93	Put			3,296.78000	3.29678	2,973,490	10.94	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Call			2,684.69000	2.68469	2,992,410	10.92	0.00	0	0
R2035	On	06/08/2020	Bond Future	9.91	Put			3,369.62000	3.36962	3,041,510	10.92	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Call			4,702.71000	4.70271	5,086,900	11.81	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.34	Put			3,013.89000	3.01389	2,750,760	11.81	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.32	Call			4,621.61000	4.62161	5,002,240	11.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2035	On	05/11/2020	Bond Future	10.32	Put			3,068.87000	3.06887	2,802,180	11.79	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Call			4,661.93000	4.66193	5,044,350	11.80	0.00	0	0
R2035	On	05/11/2020	Bond Future	10.33	Put			3,041.11000	3.04111	2,776,210	11.80	0.00	0	0
Total R2035 Option												0.00	0	68,351
Total For R2035												7,379,766,902.13	77,064	223,813
R2037	On	06/02/2020	Bond Future			9.95745	88.42796	10.04559	87.78108		11.18	2,961,894,520.20	33,495	32,413
R2037	On	07/05/2020	Bond Future			10.04240	89.98178	10.13345	89.32376		11.24	3,060,280,337.80	34,010	60,635
R2037	On	06/08/2020	Bond Future			10.12875	87.32675	10.22296	86.65674		12.01	0.00	0	0
R2037	On	05/11/2020	Bond Future			10.21258	88.89290	10.30994	88.21085		12.30	0.00	0	0
Total R2037 Future												6,022,174,858.00	67,505	93,048
R2037	On	06/02/2020	Bond Future	9.67	Put			2,823.93000	2.82393	2,197,760	10.57	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Call			19.03000	0.01903	42,490	10.59	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.68	Put			2,749.99000	2.74999	2,126,570	10.59	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Call			14.23000	0.01423	32,440	10.54	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.66	Put			2,898.27000	2.89827	2,269,600	10.54	0.00	0	0
R2037	On	06/02/2020	Bond Future	9.67	Call			16.48000	0.01648	37,190	10.57	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.60	Put			4,586.54000	4.58654	4,081,450	10.56	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Call			641.27000	0.64127	797,490	10.58	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.61	Put			4,528.87000	4.52887	4,027,070	10.58	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Call			603.42000	0.60342	753,070	10.54	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.59	Put			4,644.69000	4.64469	4,136,320	10.54	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Put			2,626.25000	2.62625	2,262,780	11.24	0.00	0	0
R2037	On	07/05/2020	Bond Future	10.00	Call			1,659.23000	1.65923	1,953,780	11.24	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.70	Put			4,031.74000	4.03174	3,560,610	10.77	0.00	0	0
R2037	On	07/05/2020	Bond Future	9.70	Call			830.89000	0.83089	1,017,780	10.77	0.00	0	7,500
R2037	On	07/05/2020	Bond Future	9.60	Call			622.15000	0.62215	775,080	10.56	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Call			1,903.29000	1.90329	2,164,420	11.86	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.87	Put			4,454.23000	4.45423	4,045,350	11.86	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Call			1,932.25000	1.93225	2,195,950	11.87	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.88	Put			4,409.37000	4.40937	4,003,060	11.87	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Call			1,874.81000	1.87481	2,133,380	11.85	0.00	0	0
R2037	On	06/08/2020	Bond Future	9.86	Put			4,499.66000	4.49966	4,088,220	11.85	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Call			3,367.30000	3.36730	3,699,960	12.25	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.18	Put			4,279.40000	4.27940	3,930,010	12.25	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Call			3,400.73000	3.40073	3,735,410	12.25	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.19	Put			4,242.12000	4.24212	3,894,750	12.25	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Call			3,333.74000	3.33374	3,664,370	12.24	0.00	0	0
R2037	On	05/11/2020	Bond Future	10.17	Put			4,316.64000	4.31664	3,965,220	12.24	0.00	0	0
Total R2037 Option												0.00	0	15,000
Total For R2037												6,022,174,858.00	67,505	108,048

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			10.07245	91.11451	10.15053	90.50026		11.59	0.00	0	24,348
R2040	On	07/05/2020	Bond Future			10.15730	92.71562	10.23794	92.09068		11.67	0.00	0	37,335
R2040	On	06/08/2020	Bond Future			10.24357	89.85854	10.32697	89.22224		12.50	0.00	0	0
R2040	On	05/11/2020	Bond Future			10.32715	91.47034	10.41331	90.82252		12.83	0.00	0	0
Total R2040 Future												0.00	0	61,683
R2040	On	06/02/2020	Bond Future	9.75	Call			13.75000	0.01375	27,230	11.15	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Call			0.00000	0.00000	0,000	10.24	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Put			15,528.19000	15.52819	14,913,940	10.24	0.00	0	0
R2040	On	06/02/2020	Bond Future	8.40	Call			0.00000	0.00000	0,000	10.24	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.75	Put			3,236.40000	3.23640	2,635,630	11.15	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Call			15.87000	0.01587	31,230	11.17	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.76	Put			3,155.86000	3.15586	2,556,970	11.17	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Call			11.83000	0.01183	23,590	11.13	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.74	Put			3,317.26000	3.31726	2,714,770	11.13	0.00	0	0
R2040	On	06/02/2020	Bond Future	9.00	Put			9,766.13000	9.76613	9,151,880	10.24	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Call			749.24000	0.74924	902,280	11.25	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.73	Put			4,803.87000	4.80387	4,331,970	11.25	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Put			3,319.38000	3.31938	2,936,030	11.67	0.00	0	0
R2040	On	07/05/2020	Bond Future	10.00	Call			1,455.32000	1.45532	1,696,910	11.67	0.00	0	2,640
R2040	On	07/05/2020	Bond Future	9.74	Call			771.20000	0.77120	927,380	11.27	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.74	Put			4,743.23000	4.74323	4,274,470	11.27	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Call			793.56000	0.79356	952,910	11.29	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.75	Put			4,683.11000	4.68311	4,217,520	11.29	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Put			6,338.48000	6.33848	5,801,530	10.74	0.00	0	0
R2040	On	07/05/2020	Bond Future	9.50	Call			352.01000	0.35201	440,000	10.74	0.00	0	2,640
R2040	On	06/08/2020	Bond Future	10.02	Call			2,139.32000	2.13932	2,395,620	12.22	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.02	Put			4,517.39000	4.51739	4,137,390	12.22	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Call			2,171.42000	2.17142	2,430,190	12.24	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.03	Put			4,470.44000	4.47044	4,092,910	12.24	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Call			2,203.78000	2.20378	2,465,030	12.25	0.00	0	0
R2040	On	06/08/2020	Bond Future	10.04	Put			4,423.87000	4.42387	4,048,820	12.25	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.32	Put			4,479.00000	4.47900	4,152,970	12.89	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Call			3,703.82000	3.70382	4,021,800	12.87	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.30	Put			4,557.34000	4.55734	4,227,500	12.87	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Call			3,740.20000	3.74020	4,060,090	12.88	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.31	Put			4,517.87000	4.51787	4,189,940	12.88	0.00	0	0
R2040	On	05/11/2020	Bond Future	10.23	Call			3,453.45000	3.45345	3,758,010	12.81	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.50	Put			8,666.36000	8.66636	8,183,680	12.19	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.50	Call			1,399.37000	1.39937	1,564,510	12.19	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.00	Put			5,873.73000	5.87373	5,485,820	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
R2040	On	05/11/2020	Bond Future	10.00	Call			2,696.46000	2.69646	2,956,370	12.63	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.32	Call			3,777.08000	3.77708	4,098,870	12.89	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Put			1,214.39000	1.21439	1,093,460	14.05	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	11.50	Call			9,086.37000	9.08637	9,590,230	14.05	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.50	Put			1,521.95000	1.52195	1,377,990	14.05	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	9.73	Put			7,284.22000	7.28422	6,844,060	12.39	0.00	0	0
R2040	On	05/11/2020	Bond Future	9.73	Call			1,933.20000	1.93320	2,140,860	12.39	0.00	0	2,000
R2040	On	05/11/2020	Bond Future	10.23	Put			4,840.79000	4.84079	4,497,530	12.81	0.00	0	0
R2040	On	05/11/2020	Bond Future	11.70	Call			10,057.19000	10.05719	10,584,080	14.05	0.00	0	0
Total R2040 Option												0.00	0	17,280
Total For R2040												0.00	0	78,963
R2044	On	06/02/2020	Bond Future			10.15729	87.69222	10.24034	87.03312		12.26	28,236,894.84	322	18,032
R2044	On	07/05/2020	Bond Future			10.24037	89.23319	10.32609	88.56268		12.34	0.00	0	50,366
R2044	On	06/08/2020	Bond Future			10.32479	86.43906	10.41339	85.75641		13.23	0.00	0	0
R2044	On	05/11/2020	Bond Future			10.40641	87.98973	10.49788	87.29478		13.59	0.00	0	0
Total R2044 Future												28,236,894.84	322	68,398
R2044	On	06/02/2020	Bond Future	9.09	Put			9,929.59000	9.92959	9,270,490	10.81	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.09	Call			0.00000	0.00000	0,000	10.81	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.74	Put			4,104.61000	4.10461	3,449,520	11.76	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.74	Call			3.37000	0.00337	7,380	11.76	0.00	0	328
R2044	On	06/02/2020	Bond Future	10.78	Call			4,096.20000	4.09620	4,747,420	14.11	0.00	0	0
R2044	On	06/02/2020	Bond Future	10.78	Put			10.01000	0.01001	2,130	14.11	0.00	0	328
R2044	On	06/02/2020	Bond Future	9.77	Call			5.56000	0.00556	11,960	11.83	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.77	Put			3,851.86000	3.85186	3,199,160	11.83	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Call			6.52000	0.00652	13,920	11.85	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.78	Put			3,768.10000	3.76810	3,116,400	11.85	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Call			4.73000	0.00473	10,230	11.81	0.00	0	0
R2044	On	06/02/2020	Bond Future	9.76	Put			3,935.88000	3.93588	3,282,280	11.81	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.98	Call			1,118.91000	1.11891	1,339,180	11.89	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.45	Put			7,463.71000	7.46371	6,850,600	10.61	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.45	Call			177.90000	0.17790	235,300	10.61	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.97	Put			3,934.32000	3.93432	3,480,380	11.87	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.97	Call			1,090.72000	1.09072	1,307,290	11.87	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.91	Call			930.39000	0.93039	1,125,020	11.73	0.00	0	556
R2044	On	07/05/2020	Bond Future	10.81	Call			4,668.31000	4.66831	5,163,200	13.46	0.00	0	0
R2044	On	07/05/2020	Bond Future	10.81	Put			1,041.35000	1.04135	865,730	13.46	0.00	0	129
R2044	On	07/05/2020	Bond Future	9.33	Put			8,466.88000	8.46688	7,833,430	10.44	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.33	Call			103.95000	0.10395	141,010	10.44	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.98	Put			3,880.52000	3.88052	3,430,280	11.89	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Put			4,869.78000	4.86978	4,358,610	11.50	0.00	0	0

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	Bond Future	11.09	Call			6,267.95000	6.26795	6,819,300	14.17	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.09	Put			658.84000	0.65884	539,680	14.17	0.00	0	100
R2044	On	07/05/2020	Bond Future	9.26	Put			9,074.40000	9.07440	8,431,770	10.34	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.26	Call			73.73000	0.07373	101,610	10.34	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.91	Put			4,268.54000	4.26854	3,792,660	11.73	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Put			4,996.54000	4.99654	4,478,570	11.45	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Call			5,859.88000	5.85988	6,398,910	13.99	0.00	0	0
R2044	On	07/05/2020	Bond Future	11.02	Put			738.64000	0.73864	607,160	13.99	0.00	0	556
R2044	On	07/05/2020	Bond Future	9.80	Call			676.06000	0.67606	831,980	11.48	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.80	Put			4,932.82000	4.93282	4,418,230	11.48	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.81	Call			697.17000	0.69717	856,510	11.50	0.00	0	0
R2044	On	07/05/2020	Bond Future	9.79	Call			655.50000	0.65550	808,040	11.45	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Call			5,707.46000	5.70746	6,177,750	14.38	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.86	Call			1,480.61000	1.48061	1,693,810	12.69	0.00	0	0
R2044	On	06/08/2020	Bond Future	11.09	Put			1,607.36000	1.60736	1,422,740	14.73	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.01	Put			12,173.24000	12.17324	11,535,960	11.57	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.01	Call			194.45000	0.19445	239,820	11.57	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.66	Put			7,111.01000	7.11101	6,590,990	12.35	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.66	Call			1,002.80000	1.00280	1,165,430	12.35	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.86	Put			5,898.28000	5.89828	5,428,830	12.69	0.00	0	0
R2044	On	06/08/2020	Bond Future	10.93	Put			1,902.07000	1.90207	1,689,710	14.38	0.00	0	140
R2044	On	06/08/2020	Bond Future	9.87	Call			1,507.26000	1.50726	1,723,050	12.70	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.87	Put			5,841.76000	5.84176	5,374,900	12.70	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Call			1,534.19000	1.53419	1,752,580	12.72	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.88	Put			5,785.64000	5.78564	5,321,380	12.72	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Put			9,230.58000	9.23058	8,643,600	11.78	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.36	Call			486.66000	0.48666	582,330	11.78	0.00	0	602
R2044	On	06/08/2020	Bond Future	9.98	Put			5,246.80000	5.24680	4,808,760	12.88	0.00	0	0
R2044	On	06/08/2020	Bond Future	9.98	Call			1,818.86000	1.81886	2,063,470	12.88	0.00	0	602
R2044	On	06/08/2020	Bond Future	11.09	Call			6,533.51000	6.53351	7,031,540	14.73	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Call			7,216.59000	7.21659	7,698,530	14.75	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.17	Put			2,388.48000	2.38848	2,175,470	14.75	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.97	Call			2,428.74000	2.42874	2,686,430	13.34	0.00	0	568
R2044	On	05/11/2020	Bond Future	8.87	Put			14,381.15000	14.38115	13,757,770	12.67	0.00	0	0
R2044	On	05/11/2020	Bond Future	8.87	Call			446.72000	0.44672	518,290	12.67	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	10.02	Put			6,315.07000	6.31507	5,888,180	13.39	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.29	Call			905.68000	0.90568	1,032,610	12.71	0.00	0	568
R2044	On	05/11/2020	Bond Future	9.96	Put			6,626.24000	6.62624	6,186,900	13.33	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.96	Call			2,399.41000	2.39941	2,655,020	13.33	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Call			8,196.25000	8.19625	8,708,480	14.88	0.00	0	0
R2044	On	05/11/2020	Bond Future	9.72	Call			1,761.41000	1.76141	1,968,040	13.11	0.00	0	1,815

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	9.97	Put			6,573.82000	6.57382	6,136,560	13.34	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.35	Put			4,799.59000	4.79959	4,440,850	13.68	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Call			3,707.61000	3.70761	4,045,850	13.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.36	Put			4,758.81000	4.75881	4,402,100	13.69	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Call			3,635.19000	3.63519	3,969,360	13.67	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.02	Call			2,576.89000	2.57689	2,844,950	13.39	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.29	Put			10,904.49000	10.90449	10,336,470	12.71	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Call			8,426.68000	8.42668	8,945,930	14.88	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.43	Put			1,854.43000	1.85443	1,678,730	14.88	0.00	0	1,815
R2044	On	05/11/2020	Bond Future	9.72	Put			7,988.02000	7.98802	7,499,700	13.11	0.00	0	0
R2044	On	05/11/2020	Bond Future	10.34	Put			4,840.67000	4.84067	4,479,890	13.67	0.00	0	0
R2044	On	05/11/2020	Bond Future	11.38	Put			1,954.34000	1.95434	1,771,620	14.88	0.00	0	568
R2044	On	05/11/2020	Bond Future	10.35	Call			3,671.31000	3.67131	4,007,520	13.68	0.00	0	0
Total R2044 Option												0.00	0	16,344
Total For R2044												28,236,894.84	322	84,742
R2048	On	06/02/2020	Bond Future			10.15751	90.95858	10.23564	90.32321		12.03	0.00	0	74,361
R2048	On	07/05/2020	Bond Future			10.23501	88.11943	10.31560	87.47303		12.72	0.00	0	37,011
R2048	On	06/08/2020	Bond Future			10.31236	89.68973	10.39556	89.03171		12.98	0.00	0	0
R2048	On	05/11/2020	Bond Future			10.39461	86.86259	10.48054	86.19269		14.03	0.00	0	0
Total R2048 Future												0.00	0	111,372
R2048	On	06/02/2020	Bond Future	9.71	Call			1.99000	0.00199	4,130	11.47	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.71	Put			4,439.31000	4.43931	3,806,080	11.47	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Call			2.40000	0.00240	4,960	11.49	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.72	Put			4,351.62000	4.35162	3,718,810	11.49	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Call			1.64000	0.00164	3,430	11.44	0.00	0	0
R2048	On	06/02/2020	Bond Future	9.70	Put			4,527.20000	4.52720	3,893,620	11.44	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Call			1,884.54000	1.88454	2,177,790	12.64	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.20	Put			2,814.41000	2.81441	2,461,260	12.64	0.00	0	300
R2048	On	07/05/2020	Bond Future	10.70	Call			4,208.63000	4.20863	4,661,390	13.60	0.00	0	0
R2048	On	07/05/2020	Bond Future	10.70	Put			1,239.00000	1.23900	1,045,360	13.60	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.69	Put			5,734.35000	5.73435	5,203,950	11.54	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.69	Call			484.11000	0.48411	600,110	11.54	0.00	0	300
R2048	On	07/05/2020	Bond Future	9.78	Call			656.80000	0.65680	801,320	11.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.78	Put			5,117.82000	5.11782	4,615,940	11.78	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Call			677.77000	0.67777	825,570	11.81	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.79	Put			5,051.82000	5.05182	4,553,220	11.81	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Call			636.39000	0.63639	777,680	11.76	0.00	0	0
R2048	On	07/05/2020	Bond Future	9.77	Put			5,184.51000	5.18451	4,679,400	11.76	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Put			10,265.21000	10.26521	9,679,210	11.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.25	Call			362.43000	0.36243	434,450	11.35	0.00	0	20,640

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R2048	On	06/08/2020	Bond Future	9.00	Put			12,518.88000	12.51888	11,902,720	11.35	0.00	0	0
R2048	On	06/08/2020	Bond Future	9.00	Call			190.07000	0.19007	231,930	11.35	0.00	0	3,000
R2048	On	06/08/2020	Bond Future	10.19	Call			2,588.19000	2.58819	2,879,770	12.91	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.19	Put			4,230.24000	4.23024	3,863,800	12.91	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Call			2,624.20000	2.62420	2,918,310	12.92	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.20	Put			4,185.09000	4.18509	3,821,180	12.92	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Call			2,552.19000	2.55219	2,841,220	12.89	0.00	0	0
R2048	On	06/08/2020	Bond Future	10.18	Put			4,275.53000	4.27553	3,906,540	12.89	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Call			2,730.63000	2.73063	2,995,360	13.85	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.04	Put			6,265.60000	6.26560	5,860,430	13.85	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Call			2,668.23000	2.66823	2,928,920	13.83	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.02	Put			6,369.77000	6.36977	5,960,560	13.83	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Call			2,699.19000	2.69919	2,961,890	13.84	0.00	0	0
R2048	On	05/11/2020	Bond Future	10.03	Put			6,317.37000	6.31737	5,910,170	13.84	0.00	0	0
Total R2048 Option												0.00	0	24,540
Total For R2048												0.00	0	135,912
R208	On	06/02/2020	Bond Future			6.57079	102.65337	6.56739	102.65704		0.47	297,900,079.74	2,902	7,584
R208	On	07/05/2020	Bond Future			6.40825	101.05483	6.40365	101.05874		0.42	0.00	0	7,960
R208	On	06/08/2020	Bond Future			6.06092	102.86689	6.05442	102.87092		0.37	0.00	0	0
R208	On	05/11/2020	Bond Future			5.30494	101.29907	5.29526	101.30279		0.28	0.00	0	0
Total R208 Future												297,900,079.74	2,902	15,544
R208	On	06/02/2020	Bond Future	6.13	Call			0.00000	0.00000	0,000	0.36	0.00	0	0
R208	On	06/02/2020	Bond Future	6.13	Put			473.53000	0.47353	477,200	0.36	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Call			0.00000	0.00000	0,000	0.36	0.00	0	0
R208	On	06/02/2020	Bond Future	6.14	Put			462.67000	0.46267	466,340	0.36	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Call			0.00000	0.00000	0,000	0.37	0.00	0	0
R208	On	06/02/2020	Bond Future	6.12	Put			484.40000	0.48440	488,070	0.37	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Call			0.00000	0.00000	0,000	0.64	0.00	0	0
R208	On	07/05/2020	Bond Future	4.81	Put			1,370.61000	1.37061	1,374,520	0.64	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Call			0.00000	0.00000	0,000	0.64	0.00	0	0
R208	On	07/05/2020	Bond Future	4.82	Put			1,361.92000	1.36192	1,365,830	0.64	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Call			0.00000	0.00000	0,000	0.64	0.00	0	0
R208	On	07/05/2020	Bond Future	4.80	Put			1,379.31000	1.37931	1,383,220	0.64	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Put			323.36000	0.32336	326,930	0.32	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Call			10.51000	0.01051	10,020	0.32	0.00	0	0
R208	On	06/08/2020	Bond Future	5.56	Put			317.59000	0.31759	321,130	0.32	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Call			10.98000	0.01098	10,480	0.31	0.00	0	0
R208	On	06/08/2020	Bond Future	5.57	Put			311.83000	0.31183	315,360	0.31	0.00	0	0
R208	On	06/08/2020	Bond Future	5.55	Call			10.05000	0.01005	9,590	0.32	0.00	0	0
R208	On	05/11/2020	Bond Future	4.77	Call			20.05000	0.02005	19,320	0.24	0.00	0	0

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	05/11/2020	Bond Future	4.77	Put			221.88000	0.22188	224,870	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Call			20.73000	0.02073	19,980	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.78	Put			218.71000	0.21871	221,680	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Call			21.66000	0.02166	20,880	0.24	0.00	0	0
R208	On	05/11/2020	Bond Future	4.79	Put			215.79000	0.21579	218,730	0.24	0.00	0	0
Total R208 Option												0.00	0	0
Total For R208												297,900,079.74	2,902	15,544
R209	On	06/02/2020	Bond Future			9.81179	73.71264	9.89464	73.19346		11.57	40,394,526.72	548	17,084
R209	On	07/05/2020	Bond Future			9.88738	71.85755	9.97280	71.32939		12.19	39,377,937.40	548	66,616
R209	On	06/08/2020	Bond Future			9.96266	73.13860	10.05079	72.60085		12.47	0.00	0	0
R209	On	05/11/2020	Bond Future			10.04044	71.30015	10.13140	70.75263		13.01	0.00	0	0
Total R209 Future												79,772,464.12	1,096	83,700
R209	On	06/02/2020	Bond Future	9.51	Call			15.44000	0.01544	31,390	11.21	0.00	0	0
R209	On	06/02/2020	Bond Future	9.51	Put			2,472.96000	2.47296	1,969,730	11.21	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Call			17.63000	0.01763	35,600	11.23	0.00	0	0
R209	On	06/02/2020	Bond Future	9.52	Put			2,409.72000	2.40972	1,908,510	11.23	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Call			13.48000	0.01348	27,600	11.20	0.00	0	0
R209	On	06/02/2020	Bond Future	9.50	Put			2,536.52000	2.53652	2,031,460	11.20	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Put			3,185.80000	3.18580	2,670,070	11.01	0.00	0	0
R209	On	06/02/2020	Bond Future	9.40	Call			2.91000	0.00291	6,360	11.01	0.00	0	7,500
R209	On	07/05/2020	Bond Future	9.46	Call			617.38000	0.61738	749,010	11.79	0.00	0	0
R209	On	07/05/2020	Bond Future	9.46	Put			3,875.43000	3.87543	3,478,900	11.79	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Call			634.42000	0.63442	768,630	11.81	0.00	0	0
R209	On	07/05/2020	Bond Future	9.47	Put			3,826.89000	3.82689	3,432,940	11.81	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Call			600.65000	0.60065	729,730	11.77	0.00	0	0
R209	On	07/05/2020	Bond Future	9.45	Put			3,924.36000	3.92436	3,525,280	11.77	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Call			0.00000	0.00000	0,000	11.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.56	Put			36,807.42000	36.80742	36,269,670	11.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Call			0.00000	0.00000	0,000	11.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.57	Put			36,699.07000	36.69907	36,161,320	11.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Call			0.00000	0.00000	0,000	11.26	0.00	0	0
R209	On	06/08/2020	Bond Future	5.55	Put			36,915.91000	36.91591	36,378,160	11.26	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Call			2,863.05000	2.86305	3,129,620	13.01	0.00	0	0
R209	On	05/11/2020	Bond Future	10.00	Put			3,655.96000	3.65596	3,375,010	13.01	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Call			2,892.03000	2.89203	3,160,240	13.02	0.00	0	0
R209	On	05/11/2020	Bond Future	10.01	Put			3,624.15000	3.62415	3,344,840	13.02	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Call			2,921.16000	2.92116	3,191,010	13.03	0.00	0	0
R209	On	05/11/2020	Bond Future	10.02	Put			3,592.56000	3.59256	3,314,890	13.03	0.00	0	0
Total R209 Option												0.00	0	7,500
Total For R209												79,772,464.12	1,096	91,200

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R210	On	06/02/2020	Bond Future			187.09183	187.09183	187.39996	187.39996			196,633,513.33	1,051	884
R210	On	07/05/2020	Bond Future			187.79785	187.79785	188.11173	188.11173			197,375,540.35	1,051	1,941
R210	On	06/08/2020	Bond Future			191.24202	191.24202	191.56162	191.56162			0.00	0	0
R210	On	05/11/2020	Bond Future			191.96541	191.96541	192.28997	192.28997			0.00	0	0
Total R210 Future												394,009,053.68	2,102	2,825
Total For R210												394,009,053.68	2,102	2,825
R212	On	06/02/2020	Bond Future			161.54968	161.54968	161.59371	161.59371			113,084,776.00	700	7,746
R212	On	07/05/2020	Bond Future			164.42858	164.42858	164.47362	164.47362			115,100,006.00	700	3,251
R212	On	06/08/2020	Bond Future			165.16873	165.16873	165.21459	165.21459			0.00	0	0
R212	On	05/11/2020	Bond Future			168.12482	168.12482	168.17085	168.17085			0.00	0	0
Total R212 Future												228,184,782.00	1,400	10,997
Total For R212												228,184,782.00	1,400	10,997
R213	On	06/02/2020	Bond Future			9.22689	87.93975	9.28472	87.58633		8.92	0.00	0	6,492
R213	On	07/05/2020	Bond Future			9.29675	85.93501	9.35662	85.57553		9.35	0.00	0	14,253
R213	On	06/08/2020	Bond Future			9.36564	87.46858	9.42772	87.10254		9.54	0.00	0	0
R213	On	05/11/2020	Bond Future			9.44197	85.48683	9.50640	85.11405		9.76	0.00	0	0
Total R213 Future												0.00	0	20,745
R213	On	06/02/2020	Bond Future	9.26	Put			569.66000	0.56966	369,170	8.93	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Call			447.52000	0.44752	607,640	8.95	0.00	0	0
R213	On	06/02/2020	Bond Future	9.27	Put			537.29000	0.53729	343,990	8.95	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Call			477.34000	0.47734	644,680	8.96	0.00	0	0
R213	On	06/02/2020	Bond Future	9.28	Put			506.11000	0.50611	320,030	8.96	0.00	0	0
R213	On	06/02/2020	Bond Future	9.26	Call			418.83000	0.41883	571,760	8.93	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Put			2,874.05000	2.87405	2,627,310	9.14	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Call			786.71000	0.78671	895,600	9.12	0.00	0	0
R213	On	07/05/2020	Bond Future	9.00	Put			2,958.18000	2.95818	2,707,590	9.12	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Call			806.35000	0.80635	917,160	9.13	0.00	0	0
R213	On	07/05/2020	Bond Future	9.01	Put			2,915.93000	2.91593	2,667,260	9.13	0.00	0	0
R213	On	07/05/2020	Bond Future	9.02	Call			826.30000	0.82630	939,040	9.14	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Call			2,032.00000	2.03200	2,198,550	9.58	0.00	0	0
R213	On	06/08/2020	Bond Future	9.29	Put			2,846.87000	2.84687	2,647,380	9.58	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Call			2,060.13000	2.06013	2,228,120	9.58	0.00	0	0
R213	On	06/08/2020	Bond Future	9.30	Put			2,815.48000	2.81548	2,617,430	9.58	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Call			2,088.47000	2.08847	2,257,890	9.59	0.00	0	0
R213	On	06/08/2020	Bond Future	9.31	Put			2,784.36000	2.78436	2,587,740	9.59	0.00	0	0
R213	On	05/11/2020	Bond Future	9.59	Put			2,689.25000	2.68925	2,517,560	9.83	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Call			3,201.01000	3.20101	3,403,260	9.83	0.00	0	0
R213	On	05/11/2020	Bond Future	9.60	Put			2,663.31000	2.66331	2,492,780	9.83	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Call			3,232.44000	3.23244	3,435,840	9.84	0.00	0	0
R213	On	05/11/2020	Bond Future	9.61	Put			2,637.56000	2.63756	2,468,180	9.84	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	05/11/2020	Bond Future	9.59	Call			3,169.72000	3.16972	3,370,810	9.83	0.00	0	0
Total R213 Option												0.00	0	0
Total For R213												0.00	0	20,745
R214	On	06/02/2020	Bond Future			10.00210	72.41294	10.09009	71.83910		12.48	941,368.22	13	10,465
R214	On	07/05/2020	Bond Future			10.07517	70.38898	10.16579	69.80516		13.18	915,056.74	13	9,423
R214	On	06/08/2020	Bond Future			10.14779	71.64365	10.24119	71.04933		13.47	0.00	0	0
R214	On	05/11/2020	Bond Future			10.22529	69.63324	10.32160	69.02815		14.27	0.00	0	0
Total R214 Future												1,856,424.96	26	19,888
R214	On	06/02/2020	Bond Future	9.72	Call			19.95000	0.01995	42,340	11.98	0.00	0	0
R214	On	06/02/2020	Bond Future	9.72	Put			2,485.50000	2.48550	1,934,050	11.98	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Call			22.75000	0.02275	47,850	12.00	0.00	0	0
R214	On	06/02/2020	Bond Future	9.73	Put			2,419.86000	2.41986	1,871,120	12.00	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Call			17.44000	0.01744	37,330	11.96	0.00	0	0
R214	On	06/02/2020	Bond Future	9.71	Put			2,551.53000	2.55153	1,997,580	11.96	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Put			3,857.08000	3.85708	3,284,350	11.53	0.00	0	0
R214	On	06/02/2020	Bond Future	9.52	Call			0.75000	0.00075	1,860	11.53	0.00	0	1,000
R214	On	06/02/2020	Bond Future	9.87	Put			1,557.83000	1.55783	1,076,960	12.26	0.00	0	0
R214	On	06/02/2020	Bond Future	9.87	Call			108.14000	0.10814	201,110	12.26	0.00	0	1,000
R214	On	06/02/2020	Bond Future	10.42	Call			2,140.19000	2.14019	2,675,700	13.39	0.00	0	0
R214	On	06/02/2020	Bond Future	10.42	Put			54.40000	0.05440	16,070	13.39	0.00	0	1,000
R214	On	07/05/2020	Bond Future	9.31	Put			6,046.23000	6.04623	5,524,960	11.81	0.00	0	0
R214	On	07/05/2020	Bond Future	9.31	Call			204.53000	0.20453	267,080	11.81	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.91	Put			2,871.66000	2.87166	2,512,550	13.04	0.00	0	0
R214	On	07/05/2020	Bond Future	9.91	Call			1,203.30000	1.20330	1,428,010	13.04	0.00	0	1,250
R214	On	07/05/2020	Bond Future	10.66	Call			3,952.16000	3.95216	4,382,270	14.60	0.00	0	0
R214	On	07/05/2020	Bond Future	10.66	Put			901.95000	0.90195	748,240	14.60	0.00	0	1,250
R214	On	07/05/2020	Bond Future	9.76	Call			856.81000	0.85681	1,035,500	12.82	0.00	0	0
R214	On	07/05/2020	Bond Future	9.76	Put			3,533.52000	3.53352	3,128,390	12.82	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Call			877.64000	0.87764	1,059,330	12.83	0.00	0	0
R214	On	07/05/2020	Bond Future	9.77	Put			3,486.42000	3.48642	3,084,290	12.83	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Call			836.30000	0.83630	1,012,010	12.80	0.00	0	0
R214	On	07/05/2020	Bond Future	9.75	Put			3,581.04000	3.58104	3,172,930	12.80	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Call			2,027.45000	2.02745	2,282,150	13.45	0.00	0	0
R214	On	06/08/2020	Bond Future	9.98	Put			3,710.18000	3.71018	3,370,560	13.45	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Call			2,055.33000	2.05533	2,312,240	13.46	0.00	0	0
R214	On	06/08/2020	Bond Future	9.99	Put			3,672.44000	3.67244	3,335,030	13.46	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Call			1,999.78000	1.99978	2,252,260	13.43	0.00	0	0
R214	On	06/08/2020	Bond Future	9.97	Put			3,748.23000	3.74823	3,406,390	13.43	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Call			3,243.20000	3.24320	3,550,650	14.27	0.00	0	0
R214	On	05/11/2020	Bond Future	10.25	Put			3,692.23000	3.69223	3,394,590	14.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R214	On	05/11/2020	Bond Future	10.26	Call			3,274.34000	3.27434	3,583,540	14.28	0.00	0	0
R214	On	05/11/2020	Bond Future	10.26	Put			3,660.38000	3.66038	3,364,490	14.28	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Call			3,212.44000	3.21244	3,518,140	14.26	0.00	0	0
R214	On	05/11/2020	Bond Future	10.24	Put			3,724.56000	3.72456	3,425,170	14.26	0.00	0	0
Total R214 Option												0.00	0	6,750
Total For R214												1,856,424.96	26	26,638
Total for Bond												28,301,306,191.51	287,578	1,504,301
E170	On	01/08/2021	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total E170 Future												0.00	0	0
Total For E170												0.00	0	0
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23 Future												0.00	0	0
Total For ES23												0.00	0	0
ES23A	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES23A Future												0.00	0	0
Total For ES23A												0.00	0	0
ES26	On	25/01/2023	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26 Future												0.00	0	0
Total For ES26												0.00	0	0
ES26A	On	02/04/2026	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES26A Future												0.00	0	0
Total For ES26A												0.00	0	0
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33 Future												0.00	0	0
Total For ES33												0.00	0	0
ES33A	On	15/09/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES33A Future												0.00	0	0
Total For ES33A												0.00	0	0
ES42	On	25/04/2042	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total ES42 Future												0.00	0	0
Total For ES42												0.00	0	0
I2025	On	31/01/2025	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2025 Future												0.00	0	0
Total For I2025												0.00	0	0
I2033	On	14/08/2015	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
I2033	On	28/02/2033	Price Contribution			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total I2033 Future												0.00	0	0

Contract 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 I2033										0.00	0	0
I2038 On 31/01/2038 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2038 Future										0.00	0	0
Total For I2038										0.00	0	0
I2046 On 31/03/2046 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2046 Future										0.00	0	0
Total For I2046										0.00	0	0
I2050 On 31/12/2050 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total I2050 Future										0.00	0	0
Total For I2050										0.00	0	0
R186 On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186 Future										0.00	0	0
Total For R186										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R207 Future										0.00	0	0
Total For R186/R207										0.00	0	0
R186/R On 21/12/2026 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R186/R208 Future										0.00	0	0
Total For R186/R208										0.00	0	0
R197 On 07/12/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R197 Future										0.00	0	0
Total For R197										0.00	0	0
R202 On 07/12/2033 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R202 Future										0.00	0	0
Total For R202										0.00	0	0
R2023 On 28/02/2023 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2023 Future										0.00	0	0
Total For R2023										0.00	0	0
R2030 On 31/01/2030 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2030 Future										0.00	0	0
Total For R2030										0.00	0	0
R2032 On 31/03/2032 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2032 Future										0.00	0	0
Total For R2032										0.00	0	0
R2035 On 28/02/2035 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2035 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 R2035										0.00	0	0
R2037 On 31/01/2037 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2037 Future										0.00	0	0
Total For R2037										0.00	0	0
R2040 On 06/10/2015 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
R2040 On 31/01/2040 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2040 Future										0.00	0	0
Total For R2040										0.00	0	0
R2044 On 31/01/2044 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2044 Future										0.00	0	0
Total For R2044										0.00	0	0
R2048 On 28/02/2048 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R2048 Future										0.00	0	0
Total For R2048										0.00	0	0
R208 On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208 Future										0.00	0	0
Total For R208										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R204 Future										0.00	0	0
Total For R208/R204										0.00	0	0
R208/R On 31/03/2021 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R208/R207 Future										0.00	0	0
Total For R208/R207										0.00	0	0
R209 On 31/03/2036 Price Contribution			6.25000	6.25000	6.25000	6.25000				0.00	0	0
Total R209 Future										0.00	0	0
Total For R209										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R186 Future										0.00	0	0
Total For R209/R186										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R204 Future										0.00	0	0
Total For R209/R204										0.00	0	0
R209/R On 31/03/2036 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R209/R208 Future										0.00	0	0
Total For R209/R208										0.00	0	0
R210 On 31/03/2028 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 R210 Future										0.00	0	0
Total For R210										0.00	0	0
R212 On 31/01/2022 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R212 Future										0.00	0	0
Total For R212										0.00	0	0
R213 On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213 Future										0.00	0	0
Total For R213										0.00	0	0
R213/R On 28/02/2031 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R213/R186 Future										0.00	0	0
Total For R213/R186										0.00	0	0
R214 On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214 Future										0.00	0	0
Total For R214										0.00	0	0
R214/R On 28/02/2041 Price Contribution			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total R214/R209 Future										0.00	0	0
Total For R214/R209										0.00	0	0
Total for Price Contribution										0.00	0	0
GOVI On 06/02/2020 GOVI			697.55900	697.55900	693.89000	693.89000				41,853,540.00	6	223
GOVI On 07/05/2020 GOVI			709.81600	709.81600	706.08400	706.08400				0.00	0	1,179
GOVI On 06/08/2020 GOVI			722.52500	722.52500	718.72600	718.72600				0.00	0	0
Total GOVI Future										41,853,540.00	6	1,402
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			92,500.00000	9.25000	55,810,000			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			92,600.00000	9.26000	55,910,000			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			92,400.00000	9.24000	55,710,000			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			139,060.00000	13.90600	101,740,000			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			139,160.00000	13.91600	101,840,000			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			138,960.00000	13.89600	101,640,000			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			94,040.00000	9.40400	56,050,000			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			94,140.00000	9.41400	56,150,000			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI On 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			93,940.00000	9.39400	55,950,000		0.00	0	0
Total GOVI Option									0.00	0	0
Total For GOVI									41,853,540.00	6	1,402
Total for GOVI									41,853,540.00	6	1,402
AL37 On 06/02/2020 Index Future			690.85500	690.85500	689.12800	689.12800			0.00	0	0
AL37 On 07/05/2020 Index Future			702.99400	702.99400	701.23800	701.23800			0.00	0	0
AL37 On 06/08/2020 Index Future			715.58100	715.58100	713.79300	713.79300			0.00	0	0
Total AL37 Future									0.00	0	0
Total For AL37									0.00	0	0
AL7T On 06/02/2020 Index Future			792.37100	792.37100	788.72400	788.72400			0.00	0	0
AL7T On 07/05/2020 Index Future			806.29500	806.29500	802.58400	802.58400			0.00	0	0
AL7T On 06/08/2020 Index Future			820.73100	820.73100	816.95400	816.95400			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			705.61700	705.61700	702.07700	702.07700			0.00	0	272
ALBI On 07/05/2020 Index Future			718.01600	718.01600	714.41400	714.41400			0.00	0	203
ALBI On 06/08/2020 Index Future			730.87200	730.87200	727.20600	727.20600			0.00	0	0
Total ALBI Future									0.00	0	475
Total For ALBI									0.00	0	475
IGOV On 06/02/2020 Index Future			258.15200	258.15200	258.29200	258.29200		1,316,575,200.00		510	138
IGOV On 07/05/2020 Index Future			262.75200	262.75200	262.89500	262.89500		1,340,035,200.00		510	1,021
IGOV On 06/08/2020 Index Future			267.52000	267.52000	267.66500	267.66500		0.00		0	0
Total IGOV Future								2,656,610,400.00		1,020	1,159
Total For IGOV								2,656,610,400.00		1,020	1,159
Total for Index								2,656,610,400.00		1,020	1,634
5Y STN On 21/12/2021 Interest Rate Swap			94.73000	94.73000	94.77000	94.77000			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 :								30,999,770,131.51		288,604	1,507,388
AA06 On 15/04/2021 Spot Bond				100.00000	0.00000	100.01079			0.00	0	0
Total AA06 SPOT								0.00		0	0
Total For AA06								0.00		0	0
AA06/JI On 15/04/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AA06/JIBAR SPOT								0.00		0	0
Total For AA06/JIBAR								0.00		0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AA07 On 15/04/2021 Spot Bond			7.56500	105.02070	7.56500	104.95680			0.00	0	0
Total AA07 SPOT									0.00	0	0
Total For AA07									0.00	0	0
AB01/R On 24/11/2020 Spot Bond			10.00000	102.53900	10.00000	102.45900			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
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	104.72132	11.37000	104.62592			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	104.94125	11.81000	104.84206			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	46.89703	100.00000	46.58464			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	42.15208	100.00000	41.87434			0.00	0	0
Total AB026U SPOT									0.00	0	0
Total For AB026U									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AB028L On 17/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB028U SPOT										0.00	0	0
Total For AB028U										0.00	0	0
AB029L On 25/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB029U SPOT										0.00	0	0
Total For AB029U										0.00	0	0
AB030L On 14/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB030U SPOT										0.00	0	0
Total For AB030U										0.00	0	0
AB031L On 30/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB031U SPOT										0.00	0	0
Total For AB031U										0.00	0	0
AB032L On 29/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB032U SPOT										0.00	0	0
Total For AB032U										0.00	0	0
AB033L On 29/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB033U SPOT										0.00	0	0
Total For AB033U										0.00	0	0
AB034L On 11/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AB034U SPOT										0.00	0	0
Total For AB034U										0.00	0	0
ABC12L On 25/11/2020 Spot Bond			10.00000	102.74400	10.00000	102.66300				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			5.13000	5.13000	5.13000	281.20246				0.00	0	0
Total ABCPI3 SPOT										0.00	0	0
Total For ABCPI3										0.00	0	0
ABF001 On 13/09/2026 Spot Bond					0.00000	100.92527				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	100.24909				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	100.99475				0.00	0	0
Total ABF007 SPOT										0.00	0	0
Total For ABF007										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
ABFN0: On 17/03/2020 Spot Bond					0.00000	101.23360				0.00	0	380,000,000
Total ABFN08 SPOT										0.00	0	380,000,000
Total For ABFN08										0.00	0	380,000,000
ABFN0: On 17/03/2026 Spot Bond					0.00000	101.21169				0.00	0	0
Total ABFN09 SPOT										0.00	0	0
Total For ABFN09										0.00	0	0
ABFN1: On 14/05/2020 Spot Bond					0.00000	102.06154				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	102.97708				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	102.28177				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	103.15854				0.00	600,000,000	900,000,000
Total ABFN16 SPOT										0.00	600,000,000	900,000,000
Total For ABFN16										0.00	600,000,000	900,000,000
ABFN1: On 26/09/2023 Spot Bond					0.00000	102.54491				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	101.56281				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	102.41008				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	103.52733				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	105.20288				0.00	0	0
Total ABFN23 SPOT										0.00	0	0
Total For ABFN23										0.00	0	0

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 17/10/2020 Spot Bond					0.00000	100.54719				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	101.73410				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	102.28761				0.00	0	0
Total ABFN26 SPOT										0.00	0	0
Total For ABFN26										0.00	0	0
ABFN2: On 29/08/2021 Spot Bond					0.00000	101.61448				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	101.59043				0.00	0	0
Total ABFN28 SPOT										0.00	0	0
Total For ABFN28										0.00	0	0
ABFN2: On 29/08/2025 Spot Bond					0.00000	102.40201				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	102.08485				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	101.68708				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	101.90259				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	102.04742				0.00	0	0
Total ABFN33 SPOT										0.00	0	0
Total For ABFN33										0.00	0	0
ABFN3: On 07/02/2022 Spot Bond					0.00000	100.02735				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	100.37152				0.00	0	0
Total ABFN35 SPOT										0.00	0	0
Total For ABFN35										0.00	0	0

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 07/02/2026 Spot Bond					0.00000	100.04387				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	101.35737				0.00	0	0
Total ABFN37 SPOT										0.00	0	0
Total For ABFN37										0.00	0	0
ABFN3 On 23/04/2022 Spot Bond					0.00000	100.16863				0.00	0	0
Total ABFN38 SPOT										0.00	0	0
Total For ABFN38										0.00	0	0
ABFN3 On 16/09/2022 Spot Bond					0.00000	101.01552				0.00	0	0
Total ABFN39 SPOT										0.00	0	0
Total For ABFN39										0.00	0	0
ABFN4 On 16/09/2024 Spot Bond					0.00000	101.03252				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	101.04471				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	101.05924				0.00	0	0
Total ABFN42 SPOT										0.00	0	0
Total For ABFN42										0.00	0	0
ABFN4 On 14/10/2022 Spot Bond					0.00000	100.42061				0.00	0	0
Total ABFN43 SPOT										0.00	0	0
Total For ABFN43										0.00	0	0
ABFN4 On 14/10/2024 Spot Bond					0.00000	100.42696				0.00	0	0
Total ABFN44 SPOT										0.00	0	0
Total For ABFN44										0.00	0	0
ABFN4 On 14/10/2026 Spot Bond					0.00000	100.43153				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	101.74151				0.00	0	100,000,000
Total ABJ01 SPOT										0.00	0	100,000,000
Total For ABJ01										0.00	0	100,000,000
ABK10 On 14/02/2020 Spot Bond					0.00000	102.10546				0.00	0	0
Total ABK10 SPOT										0.00	0	0
Total For ABK10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABK12 On 20/05/2022 Spot Bond					0.00000	102.15043				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	101.48211				0.00	0	0
Total ABK6 SPOT										0.00	0	0
Total For ABK6										0.00	0	0
ABK8 On 03/06/2021 Spot Bond					0.00000	101.10770				0.00	0	0
Total ABK8 SPOT										0.00	0	0
Total For ABK8										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			6.44000	6.44000	6.44000	152.24938				0.00	0	0
Total ABKI02 SPOT										0.00	0	0
Total For ABKI02										0.00	0	0
ABKI02 On 05/06/2020 Spot Bond			100.00000	92.30001	100.00000	91.73049				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			6.40000	6.40000	6.40000	136.03127		640,000,000,000.00		100,000,000	50,000,000	
Total ABKI03 SPOT								640,000,000,000.00		100,000,000	50,000,000	
Total For ABKI03								640,000,000,000.00		100,000,000	50,000,000	
ABKI03 On 13/10/2021 Spot Bond			100.00000	34.68772	100.00000	34.45583				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			8.38000	8.38000	8.38000	128.29353				0.00	0	0
Total ABKI04 SPOT										0.00	0	0
Total For ABKI04										0.00	0	0
ABKI04 On 13/03/2024 Spot Bond			100.00000	13.64544	100.00000	13.55372				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	95.25297				0.00	0	0
Total ABKS1 SPOT										0.00	0	0
Total For ABKS1										0.00	0	0
ABN05 On 18/04/2021 Spot Bond			4.44000	206.48810	4.44000	206.40123				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			4.58000	4.58000	4.58000	129.40796				0.00	0	0
Total ABN61 SPOT										0.00	0	0
Total For ABN61										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN62 On 31/03/2028 Spot Bond			4.70000	4.70000	4.70000	174.13399			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			4.45000	4.45000	4.45000	210.50062			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			8.40500	8.40500	8.40500	101.52089			0.00	0	0
Total ABN67 SPOT									0.00	0	0
Total For ABN67									0.00	0	0
ABN79 On 21/12/2026 Spot Bond			9.48500	9.48500	9.48500	106.20410			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			7.06500	7.06500	7.06500	101.90937			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			10.03000	10.03000	10.03000	103.45191			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			7.09000	105.60108	7.09000	105.54079			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			6.99500	102.64324	6.99500	102.58538			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	102.03251	9.20000	101.95732			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			7.77000	106.03763	7.77000	105.97104			0.00	0	0
Total ABS13 SPOT									0.00	0	0
Total For ABS13									0.00	0	0
ABS14 On 11/11/2020 Spot Bond			7.12000	103.73016	7.12000	103.67037			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			7.47500	107.86525	7.47500	107.80003			0.00	0	0
Total ABS15 SPOT									0.00	0	0
Total For ABS15									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS16 On 11/11/2025 Spot Bond			8.28000	111.92054	8.28000	111.84574			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			8.83000	112.42090	8.83000	112.34087			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			7.64500	110.36148	7.64500	110.29326			0.00	0	0
Total ABS18 SPOT									0.00	0	0
Total For ABS18									0.00	0	0
ABS6 On 01/06/2020 Spot Bond			7.17000	101.72213	7.17000	101.66358		29,495,699,352,000.00		4,113,765,600	2,056,882,800
Total ABS6 SPOT								29,495,699,352,000.00		4,113,765,600	2,056,882,800
Total For ABS6								29,495,699,352,000.00		4,113,765,600	2,056,882,800
ABS7 On 11/09/2026 Spot Bond			8.48000	105.08330	8.48000	105.01139			0.00	0	0
Total ABS7 SPOT									0.00	0	0
Total For ABS7									0.00	0	0
ABS7/R On 11/09/2026 Spot Bond			100.00000	12.58709	100.00000	12.50325			0.00	0	0
Total ABS7/R186 SPOT									0.00	0	0
Total For ABS7/R186									0.00	0	0
ABSI2 On 07/12/2023 Spot Bond			3.98000	3.98000	3.98000	292.49446			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			3.45000	159.76060	3.45000	159.70585			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ABX01 On 10/07/2024 Spot Bond			10.93000	10.93000	10.93000	100.61584				0.00	0	0
Total ABX01 SPOT										0.00	0	0
Total For ABX01										0.00	0	0
ACIF1L On 08/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ACIF1U SPOT										0.00	0	0
Total For ACIF1U										0.00	0	0
ACL08€ On 25/11/2020 Spot Bond			10.00000	102.74400	10.00000	102.66300				0.00	0	0
Total ACL089/JIBAR SPOT										0.00	0	0
Total For ACL089/JIBAR										0.00	0	0
ACL097 On 20/12/2025 Spot Bond					0.00000	101.12608				0.00	0	0
Total ACL097 SPOT										0.00	0	0
Total For ACL097										0.00	0	0
ACL09€ On 20/12/2025 Spot Bond					0.00000	101.10340				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	239.03921				0.00	0	0
Total ACL127 SPOT										0.00	0	0
Total For ACL127										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	239.10886				0.00	0	0
Total ACL128 SPOT										0.00	0	0
Total For ACL128										0.00	0	0
ACL12€ On 20/09/2021 Spot Bond					0.00000	101.07528				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	102.74400	10.00000	102.66300				0.00	0	0
Total ACL142/JIBAR SPOT										0.00	0	0
Total For ACL142/JIBAR										0.00	0	0
ACL14€ On 20/12/2021 Spot Bond					0.00000	101.07871				0.00	0	0
Total ACL145 SPOT										0.00	0	0
Total For ACL145										0.00	0	0
ACL18€ On 20/09/2022 Spot Bond					0.00000	100.32387				0.00	0	0
Total ACL185 SPOT										0.00	0	0
Total For ACL185										0.00	0	0
ACL187 On 20/09/2020 Spot Bond					0.00000	101.34301				0.00	0	0
Total ACL187 SPOT										0.00	0	0
Total For ACL187										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL188 On 20/09/2020 Spot Bond					0.00000	101.09788				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	101.10139				0.00	0	0
Total ACL193 SPOT										0.00	0	0
Total For ACL193										0.00	0	0
ACL194 On 20/09/2022 Spot Bond					0.00000	101.10139				0.00	0	0
Total ACL194 SPOT										0.00	0	0
Total For ACL194										0.00	0	0
ACL201 On 20/12/2022 Spot Bond					0.00000	101.12071				0.00	0	0
Total ACL201 SPOT										0.00	0	0
Total For ACL201										0.00	0	0
ACL202 On 20/12/2022 Spot Bond					0.00000	101.12071				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	161.25258				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	164.00309				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	99.30574				0.00	0	0
Total ACL214 SPOT										0.00	0	0
Total For ACL214										0.00	0	0
ACL217 On 20/12/2023 Spot Bond					0.00000	101.06508				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	102.00051				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	100.09164				0.00	0	0
Total ACL220 SPOT										0.00	0	0
Total For ACL220										0.00	0	0
ACL221 On 20/09/2021 Spot Bond					0.00000	101.06052				0.00	0	0
Total ACL221 SPOT										0.00	0	0
Total For ACL221										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ACL222 On 20/09/2021 Spot Bond					0.00000	101.04348				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	101.73040				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	102.95261				0.00	0	0
Total AECI02 SPOT										0.00	0	0
Total For AECI02										0.00	0	0
AECI03 On 21/11/2022 Spot Bond					0.00000	101.63956				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	101.64924				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	101.62388				0.00	0	0
Total AGL01 SPOT										0.00	0	0
Total For AGL01										0.00	0	0
AGL02 On 11/04/2024 Spot Bond					0.00000	102.18775				0.00	0	0
Total AGL02 SPOT										0.00	0	0
Total For AGL02										0.00	0	0
AGT01 On 10/10/2023 Spot Bond					0.00000	103.23181				0.00	0	0
Total AGT01 SPOT										0.00	0	0
Total For AGT01										0.00	0	0
AGT02 On 28/11/2024 Spot Bond					0.00000	103.88052				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	102.35991				0.00	0	0
Total AGT03 SPOT										0.00	0	0
Total For AGT03										0.00	0	0
AHF2A: On 18/07/2021 Spot Bond					0.00000	100.25057				0.00	0	0
Total AHF2A3 SPOT										0.00	0	0
Total For AHF2A3										0.00	0	0
AHF2B: On 18/07/2021 Spot Bond					0.00000	100.04070				0.00	0	0
Total AHF2B3 SPOT										0.00	0	0
Total For AHF2B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AHF2C: On 18/07/2021 Spot Bond					0.00000	100.06891				0.00	0	0
Total AHF2C3 SPOT										0.00	0	0
Total For AHF2C3										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.24617				0.00	0	0
Total AHF3A5 SPOT										0.00	0	0
Total For AHF3A5										0.00	0	0
AHF3A: On 18/04/2022 Spot Bond					0.00000	100.24468				0.00	0	0
Total AHF3A6 SPOT										0.00	0	0
Total For AHF3A6										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.26101				0.00	0	0
Total AHF3B4 SPOT										0.00	0	0
Total For AHF3B4										0.00	0	0
AHF3B: On 18/04/2022 Spot Bond					0.00000	100.27733				0.00	0	0
Total AHF3B5 SPOT										0.00	0	0
Total For AHF3B5										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.33062				0.00	0	0
Total AHF3C4 SPOT										0.00	0	0
Total For AHF3C4										0.00	0	0
AHF3C: On 18/04/2022 Spot Bond					0.00000	100.34687				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	102.43279				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	101.67638				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			8.44500	108.70800	8.44500	108.63472				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	101.73444				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	101.81185				0.00	0	0
Total AHF5C1 SPOT										0.00	0	0
Total For AHF5C1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AHF5D On 21/08/2023 Spot Bond					0.00000	102.35315			0.00	0	0
Total AHF5D1 SPOT									0.00	0	0
Total For AHF5D1									0.00	0	0
AHF6A On 21/08/2022 Spot Bond					0.00000	102.08888			0.00	0	0
Total AHF6A1 SPOT									0.00	0	0
Total For AHF6A1									0.00	0	0
AHF6A On 21/08/2024 Spot Bond					0.00000	102.24406			0.00	0	0
Total AHF6A2 SPOT									0.00	0	0
Total For AHF6A2									0.00	0	0
AHF6B On 21/08/2024 Spot Bond					0.00000	101.73436			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	101.81175			0.00	0	0
Total AHF6C1 SPOT									0.00	0	0
Total For AHF6C1									0.00	0	0
AHF6D On 21/08/2024 Spot Bond					0.00000	102.35293			0.00	0	0
Total AHF6D1 SPOT									0.00	0	0
Total For AHF6D1									0.00	0	0
AHL01L On 15/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL01U SPOT									0.00	0	0
Total For AHL01U									0.00	0	0
AHL1AI On 15/04/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1AU SPOT									0.00	0	0
Total For AHL1AU									0.00	0	0
AHL1BI On 15/12/2051 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AHL1BU SPOT									0.00	0	0
Total For AHL1BU									0.00	0	0
AHY2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	4,160,827,741
Total AHY2U SPOT									0.00	0	4,160,827,741
Total For AHY2U									0.00	0	4,160,827,741
AIG2U On 08/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000		117,902,018,300,000.00		1,179,020,183	987,489,134
Total AIG2U SPOT								17,902,018,300,000.00		1,179,020,183	987,489,134
Total For AIG2U								17,902,018,300,000.00		1,179,020,183	987,489,134
AIR02 On 30/04/2023 Spot Bond			7.79500	113.96639	7.79500	113.89498			0.00	0	0
Total AIR02 SPOT									0.00	0	0
Total For AIR02									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR04 On 29/05/2024 Spot Bond			8.09500	105.79597	8.09500	105.72680			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			10.78000	96.99612	10.78000	96.91223			0.00	0	0
Total AIR05 SPOT									0.00	0	0
Total For AIR05									0.00	0	0
AIRL01 On 30/04/2028 Spot Bond			4.90500	175.60899	4.90500	175.52857		784,800,000,000.00	160,000,000	40,000,000	
Total AIRL01 SPOT								784,800,000,000.00	160,000,000	40,000,000	
Total For AIRL01								784,800,000,000.00	160,000,000	40,000,000	
AIRS1U On 24/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIRS1U SPOT									0.00	0	0
Total For AIRS1U									0.00	0	0
AIRT1U On 22/12/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AIRT1U SPOT									0.00	0	0
Total For AIRT1U									0.00	0	0
APF01U 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	100.24279			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	102.05254			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	102.16887			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	100.89647			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	99.63592			0.00	0	0
Total APF08 SPOT									0.00	0	0
Total For APF08									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
APF09 On 24/07/2023 Spot Bond					0.00000	100.16466				0.00	0	0
Total APF09 SPOT										0.00	0	0
Total For APF09										0.00	0	0
APF10 On 11/09/2022 Spot Bond					0.00000	101.25707				0.00	0	0
Total APF10 SPOT										0.00	0	0
Total For APF10										0.00	0	0
APF11 On 16/09/2020 Spot Bond					0.00000	101.03749				0.00	0	0
Total APF11 SPOT										0.00	0	0
Total For APF11										0.00	0	0
AS133L On 07/12/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS133U SPOT										0.00	0	0
Total For AS133U										0.00	0	0
AS139L On 30/03/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS139U SPOT										0.00	0	0
Total For AS139U										0.00	0	0
AS167L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS167U SPOT										0.00	0	0
Total For AS167U										0.00	0	0
AS168L On 20/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS168U SPOT										0.00	0	0
Total For AS168U										0.00	0	0
AS221L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS221U SPOT										0.00	0	0
Total For AS221U										0.00	0	0
AS224L On 24/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS224U SPOT										0.00	0	0
Total For AS224U										0.00	0	0
AS248L On 27/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS248U SPOT										0.00	0	0
Total For AS248U										0.00	0	0
AS249L On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS249U SPOT										0.00	0	0
Total For AS249U										0.00	0	0
AS266L On 21/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS266U SPOT										0.00	0	0
Total For AS266U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AS288L On 31/03/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS288U SPOT										0.00	0	0
Total For AS288U										0.00	0	0
AS294L On 21/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS294U SPOT										0.00	0	0
Total For AS294U										0.00	0	0
AS334L On 10/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS334U SPOT										0.00	0	0
Total For AS334U										0.00	0	0
AS343L On 12/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS343U SPOT										0.00	0	0
Total For AS343U										0.00	0	0
AS345L On 17/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS345U SPOT										0.00	0	0
Total For AS345U										0.00	0	0
AS347L On 27/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS347U SPOT										0.00	0	0
Total For AS347U										0.00	0	0
AS349L On 23/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS349U SPOT										0.00	0	0
Total For AS349U										0.00	0	0
AS350L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS350U SPOT										0.00	0	0
Total For AS350U										0.00	0	0
AS367L On 08/09/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS367U SPOT										0.00	0	0
Total For AS367U										0.00	0	0
AS377L On 12/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS377U SPOT										0.00	0	0
Total For AS377U										0.00	0	0
AS391L On 17/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS391U SPOT										0.00	0	0
Total For AS391U										0.00	0	0
AS404L On 28/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total AS404U SPOT										0.00	0	0
Total For AS404U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AS410L On 27/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total AS410U SPOT									0.00	0	0
Total For AS410U									0.00	0	0
ASN02L On 07/12/2033 Spot Bond			4.70000	228.02631	4.70000	227.92564			0.00	0	0
Total ASN022 SPOT									0.00	0	0
Total For ASN022									0.00	0	0
ASN03L On 07/12/2033 Spot Bond			4.71500	204.75384	4.71500	204.66319			0.00	0	0
Total ASN037 SPOT									0.00	0	0
Total For ASN037									0.00	0	0
ASN05L On 22/04/2020 Spot Bond					0.00000	100.21575			0.00	0	0
Total ASN058 SPOT									0.00	0	0
Total For ASN058									0.00	0	0
ASN05L On 28/04/2020 Spot Bond					0.00000	100.01765			0.00	0	0
Total ASN059 SPOT									0.00	0	0
Total For ASN059									0.00	0	0
ASN06L On 30/04/2020 Spot Bond					0.00000	100.02208			0.00	0	0
Total ASN061 SPOT									0.00	0	0
Total For ASN061									0.00	0	0
ASN06L On 22/05/2020 Spot Bond					0.00000	100.00000			0.00	0	0
Total ASN064 SPOT									0.00	0	0
Total For ASN064									0.00	0	0
ASN06L On 07/02/2020 Spot Bond					0.00000	99.84816			0.00	0	0
Total ASN069 SPOT									0.00	0	0
Total For ASN069									0.00	0	0
ASN07L On 20/06/2020 Spot Bond					0.00000	101.20103			0.00	0	0
Total ASN078 SPOT									0.00	0	0
Total For ASN078									0.00	0	0
ASN08L On 20/09/2020 Spot Bond					0.00000	101.02977			0.00	0	0
Total ASN080 SPOT									0.00	0	0
Total For ASN080									0.00	0	0
ASN08L On 20/06/2020 Spot Bond					0.00000	101.45359			0.00	161,700,000	53,900,000
Total ASN083 SPOT									0.00	161,700,000	53,900,000
Total For ASN083									0.00	161,700,000	53,900,000
ASN08L On 03/09/2020 Spot Bond					0.00000	102.50213			0.00	0	0
Total ASN084 SPOT									0.00	0	0
Total For ASN084									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN08: On 01/10/2020 Spot Bond					0.00000	150.60046				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	100.23473				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	99.77705				0.00	0	0
Total ASN096 SPOT										0.00	0	0
Total For ASN096										0.00	0	0
ASN09: On 20/12/2020 Spot Bond					0.00000	93.46947				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	101.49307				0.00	0	0
Total ASN111 SPOT										0.00	0	0
Total For ASN111										0.00	0	0
ASN11: On 07/03/2021 Spot Bond					0.00000	101.31123				0.00	0	0
Total ASN113 SPOT										0.00	0	0
Total For ASN113										0.00	0	0
ASN11: On 10/12/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN115 SPOT										0.00	0	0
Total For ASN115										0.00	0	0
ASN12: On 20/12/2020 Spot Bond					0.00000	101.34718				0.00	0	0
Total ASN121 SPOT										0.00	0	0
Total For ASN121										0.00	0	0
ASN13: On 20/12/2020 Spot Bond					0.00000	101.33586				0.00	0	0
Total ASN134 SPOT										0.00	0	0
Total For ASN134										0.00	0	0
ASN13: 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
ASN13: On 31/01/2022 Spot Bond			4.18000	157.54340	4.18000	157.48013				0.00	0	0
Total ASN137 SPOT										0.00	0	0
Total For ASN137										0.00	0	0

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 30/03/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN140 SPOT										0.00	0	0
Total For ASN140										0.00	0	0
ASN14(On 20/06/2020 Spot Bond					0.00000	101.70353				0.00	0	0
Total ASN143 SPOT										0.00	0	0
Total For ASN143										0.00	0	0
ASN14(On 28/04/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN144 SPOT										0.00	0	0
Total For ASN144										0.00	0	0
ASN14(On 20/06/2021 Spot Bond					0.00000	89.43920				0.00	0	0
Total ASN145 SPOT										0.00	0	0
Total For ASN145										0.00	0	0
ASN14(On 04/05/2021 Spot Bond					0.00000	99.90402				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	99.90932				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			4.22500	157.40802	4.22500	157.34421				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	57.86835				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	101.52574				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			5.34000	166.51333	5.34000	166.43130				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN15: On 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	99.77148				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	101.78138				0.00	0	0
Total ASN161 SPOT										0.00	0	0
Total For ASN161										0.00	0	0
ASN16: On 29/08/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN163 SPOT										0.00	0	0
Total For ASN163										0.00	0	0
ASN16: On 06/09/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN164 SPOT										0.00	0	0
Total For ASN164										0.00	0	0
ASN16: On 20/06/2021 Spot Bond					0.00000	101.69134				0.00	0	0
Total ASN165 SPOT										0.00	0	0
Total For ASN165										0.00	0	0
ASN17: On 22/11/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN172 SPOT										0.00	0	0
Total For ASN172										0.00	0	0
ASN17: On 21/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN176 SPOT										0.00	0	0
Total For ASN176										0.00	0	0
ASN17: On 23/12/2021 Spot Bond					0.00000	100.00000				0.00	0	0
Total ASN177 SPOT										0.00	0	0
Total For ASN177										0.00	0	0
ASN18: On 20/06/2022 Spot Bond					0.00000	101.17978				0.00	0	0
Total ASN181 SPOT										0.00	0	0
Total For ASN181										0.00	0	0
ASN19: On 12/06/2020 Spot Bond					0.00000	101.19325				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	100.83825				0.00	0	0
Total ASN194 SPOT										0.00	0	0
Total For ASN194										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN19: On 31/01/2038 Spot Bond			4.68000	103.26223	4.68000	103.21660				0.00	0	0
Total ASN195 SPOT										0.00	0	0
Total For ASN195										0.00	0	0
ASN19: On 20/06/2022 Spot Bond					0.00000	101.00717				0.00	0	0
Total ASN196 SPOT										0.00	0	0
Total For ASN196										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.01649				0.00	0	0
Total ASN203 SPOT										0.00	0	0
Total For ASN203										0.00	0	0
ASN20: On 20/06/2022 Spot Bond					0.00000	101.06714				0.00	0	0
Total ASN204 SPOT										0.00	0	0
Total For ASN204										0.00	0	0
ASN20: On 24/08/2021 Spot Bond					0.00000	101.90435				0.00	0	0
Total ASN208 SPOT										0.00	0	0
Total For ASN208										0.00	0	0
ASN20: On 24/08/2025 Spot Bond					0.00000	102.07711				0.00	0	0
Total ASN209 SPOT										0.00	0	0
Total For ASN209										0.00	0	0
ASN21: On 28/08/2020 Spot Bond					0.00000	101.49257				0.00	0	0
Total ASN210 SPOT										0.00	0	0
Total For ASN210										0.00	0	0
ASN21: On 29/08/2022 Spot Bond					0.00000	101.54899				0.00	0	0
Total ASN214 SPOT										0.00	0	0
Total For ASN214										0.00	0	0
ASN24: On 09/03/2020 Spot Bond					0.00000	101.27425				0.00	0	0
Total ASN243 SPOT										0.00	0	0
Total For ASN243										0.00	0	0
ASN25: On 29/05/2021 Spot Bond					0.00000	101.46106				0.00	0	0
Total ASN255 SPOT										0.00	0	0
Total For ASN255										0.00	0	0
ASN26: On 20/06/2023 Spot Bond					0.00000	101.17750				0.00	0	0
Total ASN264 SPOT										0.00	0	0
Total For ASN264										0.00	0	0
ASN27: On 20/06/2023 Spot Bond					0.00000	101.01285				0.00	0	0
Total ASN274 SPOT										0.00	0	0
Total For ASN274										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN27(On 15/08/2023 Spot Bond					0.00000	101.86581				0.00	0	0
Total ASN278 SPOT										0.00	0	0
Total For ASN278										0.00	0	0
ASN27(On 20/08/2048 Spot Bond					0.00000	101.78137				0.00	0	0
Total ASN279 SPOT										0.00	0	0
Total For ASN279										0.00	0	0
ASN28(On 21/08/2023 Spot Bond					0.00000	101.73057				0.00	0	0
Total ASN280 SPOT										0.00	0	0
Total For ASN280										0.00	0	0
ASN28(On 13/09/2025 Spot Bond					0.00000	101.24842				0.00	0	0
Total ASN286 SPOT										0.00	0	0
Total For ASN286										0.00	0	0
ASN29(On 26/09/2023 Spot Bond					0.00000	100.88885				0.00	0	0
Total ASN291 SPOT										0.00	0	0
Total For ASN291										0.00	0	0
ASN30(On 20/12/2023 Spot Bond					0.00000	101.05826				0.00	0	0
Total ASN300 SPOT										0.00	0	0
Total For ASN300										0.00	0	0
ASN31(On 20/12/2023 Spot Bond					0.00000	101.24546				0.00	0	0
Total ASN310 SPOT										0.00	0	0
Total For ASN310										0.00	0	0
ASN31(On 20/01/2021 Spot Bond					0.00000	101.26248				0.00	0	0
Total ASN315 SPOT										0.00	0	0
Total For ASN315										0.00	0	0
ASN31(On 30/04/2020 Spot Bond					0.00000	100.02232				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
ASN31(On 30/03/2020 Spot Bond					0.00000	100.73896				0.00	0	0
Total ASN317 SPOT										0.00	0	0
Total For ASN317										0.00	0	0
ASN31(On 31/03/2029 Spot Bond			4.67500	4.67500	4.67500	93.40621				0.00	0	0
Total ASN318 SPOT										0.00	0	0
Total For ASN318										0.00	0	0
ASN31(On 28/02/2033 Spot Bond			4.86500	4.86500	4.86500	89.80146				0.00	0	0
Total ASN319 SPOT										0.00	0	0
Total For ASN319										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN327 On 20/06/2024 Spot Bond					0.00000	101.02279				0.00	0	0
Total ASN327 SPOT										0.00	0	0
Total For ASN327										0.00	0	0
ASN328 On 20/06/2024 Spot Bond					0.00000	101.11272				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	99.77450				0.00	0	0
Total ASN333 SPOT										0.00	0	0
Total For ASN333										0.00	0	0
ASN335 On 20/06/2024 Spot Bond					0.00000	101.02756				0.00	0	0
Total ASN335 SPOT										0.00	0	0
Total For ASN335										0.00	0	0
ASN337 On 31/01/2038 Spot Bond			4.79000	101.70569	4.79000	101.65984				0.00	0	0
Total ASN337 SPOT										0.00	0	0
Total For ASN337										0.00	0	0
ASN341 On 20/06/2024 Spot Bond					0.00000	101.06958				0.00	0	0
Total ASN341 SPOT										0.00	0	0
Total For ASN341										0.00	0	0
ASN342 On 12/02/2021 Spot Bond					0.00000	102.01026				0.00	0	0
Total ASN342 SPOT										0.00	0	0
Total For ASN342										0.00	0	0
ASN344 On 12/02/2021 Spot Bond					0.00000	102.01026				0.00	0	0
Total ASN344 SPOT										0.00	0	0
Total For ASN344										0.00	0	0
ASN346 On 20/06/2024 Spot Bond					0.00000	101.00711				0.00	0	0
Total ASN346 SPOT										0.00	0	0
Total For ASN346										0.00	0	0
ASN351 On 20/06/2024 Spot Bond					0.00000	101.05822				0.00	0	0
Total ASN351 SPOT										0.00	0	0
Total For ASN351										0.00	0	0
ASN354 On 20/06/2024 Spot Bond					0.00000	101.04119				0.00	0	0
Total ASN354 SPOT										0.00	0	0
Total For ASN354										0.00	0	0
ASN358 On 20/06/2024 Spot Bond					0.00000	101.04119				0.00	0	0
Total ASN358 SPOT										0.00	0	0
Total For ASN358										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
ASN36: On 30/08/2024 Spot Bond					0.00000	101.47474				0.00	0	0
Total ASN365 SPOT										0.00	0	0
Total For ASN365										0.00	0	0
ASN36: On 20/06/2024 Spot Bond					0.00000	101.17171				0.00	0	0
Total ASN369 SPOT										0.00	0	0
Total For ASN369										0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	101.02866				0.00	0	0
Total ASN373 SPOT										0.00	0	0
Total For ASN373										0.00	0	0
ASN37: On 20/12/2024 Spot Bond					0.00000	101.05251				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	100.04377				0.00	0	0
Total ASN381 SPOT										0.00	0	0
Total For ASN381										0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	101.11087				0.00	0	0
Total ASN383 SPOT										0.00	0	0
Total For ASN383										0.00	0	0
ASN38: On 15/03/2021 Spot Bond					0.00000	101.11087				0.00	0	0
Total ASN384 SPOT										0.00	0	0
Total For ASN384										0.00	0	0
ASN38: On 20/12/2022 Spot Bond					0.00000	101.16156				0.00	0	0
Total ASN386 SPOT										0.00	0	0
Total For ASN386										0.00	0	0
ASN38: On 20/12/2024 Spot Bond					0.00000	101.03434				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	101.34443				0.00	0	0
Total ASN395 SPOT										0.00	0	0
Total For ASN395										0.00	0	0
ASN39: On 17/12/2025 Spot Bond					0.00000	101.09996				0.00	0	0
Total ASN399 SPOT										0.00	0	0
Total For ASN399										0.00	0	0
ASN40: On 20/12/2024 Spot Bond					0.00000	100.22271				0.00	0	0
Total ASN409 SPOT										0.00	0	0
Total For ASN409										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ASN75I 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	101.77517			0.00	0	0
Total BAW18 SPOT									0.00	0	0
Total For BAW18									0.00	0	0
BAW19 On 05/12/2020 Spot Bond			7.09500	103.51619	7.09500	103.45704			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			7.37000	107.09734	7.37000	107.03348			0.00	0	0
Total BAW21 SPOT									0.00	0	0
Total For BAW21									0.00	0	0
BAW21 On 24/03/2022 Spot Bond			9.30000	103.34011	9.30000	103.26271			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	103.08885			0.00	0	400,000,000
Total BAW22 SPOT									0.00	0	400,000,000
Total For BAW22									0.00	0	400,000,000
BAW25 On 08/05/2020 Spot Bond					0.00000	100.11178			0.00	400,000,000	200,000,000
Total BAW25 SPOT									0.00	400,000,000	200,000,000
Total For BAW25									0.00	400,000,000	200,000,000
BAW26 On 11/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW26U SPOT									0.00	0	0
Total For BAW26U									0.00	0	0
BAW27 On 11/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total BAW27U SPOT									0.00	0	0
Total For BAW27U									0.00	0	0
BAW28 On 06/06/2022 Spot Bond					0.00000	102.34389			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	101.67367			0.00	0	0
Total BAW29 SPOT									0.00	0	0
Total For BAW29									0.00	0	0
BAW30 On 05/12/2021 Spot Bond					0.00000	101.31012			0.00	0	0
Total BAW30 SPOT									0.00	0	0
Total For BAW30									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAW31 On 30/09/2022 Spot Bond					0.00000	100.75616				0.00	0	0
Total BAW31 SPOT										0.00	0	0
Total For BAW31										0.00	0	0
BAYA57 On 31/03/2022 Spot Bond					0.00000	104.54735				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	101.65349				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			10.69000	10.69000	10.69000	101.70228				0.00	0	0
Total BAYA60 SPOT										0.00	0	0
Total For BAYA60										0.00	0	0
BAYA61 On 30/06/2020 Spot Bond					0.00000	101.05181				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	100.99336				0.00	0	0
Total BAYA62 SPOT										0.00	0	0
Total For BAYA62										0.00	0	0
BAYA63 On 30/11/2020 Spot Bond					0.00000	102.42417				0.00	0	0
Total BAYA63 SPOT										0.00	0	0
Total For BAYA63										0.00	0	0
BAYA64 On 30/09/2022 Spot Bond					0.00000	101.00168				0.00	0	0
Total BAYA64 SPOT										0.00	0	0
Total For BAYA64										0.00	0	0
BAYA65 On 30/09/2020 Spot Bond					0.00000	101.47046				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	100.99346				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			10.29500	10.29500	10.29500	103.28133				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	100.93931				0.00	0	0
Total BAYA69 SPOT										0.00	0	0
Total For BAYA69										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYA70 On 30/06/2021 Spot Bond					0.00000	100.93931				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	100.93931				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			11.54000	11.54000	11.54000	106.82405				0.00	0	0
Total BAYA72 SPOT										0.00	0	0
Total For BAYA72										0.00	0	0
BAYA73 On 31/03/2022 Spot Bond					0.00000	101.57048				0.00	0	0
Total BAYA73 SPOT										0.00	0	0
Total For BAYA73										0.00	0	0
BAYA74 On 01/07/2024 Spot Bond					0.00000	101.37262				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	101.45060				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	101.45066				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	101.18015				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	101.25118				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	103.18057				0.00	0	0
Total BAYB08 SPOT										0.00	0	0
Total For BAYB08										0.00	0	0
BAYB11 On 30/06/2020 Spot Bond					0.00000	101.29276				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	101.12669				0.00	0	0
Total BAYB12 SPOT										0.00	0	0
Total For BAYB12										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BAYB13 On 30/09/2023 Spot Bond					0.00000	101.14660				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	101.14660				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	101.14660				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	101.16759				0.00	0	0
Total BAYB16 SPOT										0.00	0	0
Total For BAYB16										0.00	0	0
BAYB17 On 30/09/2022 Spot Bond					0.00000	101.14723				0.00	0	0
Total BAYB17 SPOT										0.00	0	0
Total For BAYB17										0.00	0	0
BAYB18 On 30/09/2022 Spot Bond					0.00000	101.14723				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	101.14723				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	101.29989				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	99.79588				0.00	0	10,000,000,000
Total BCJ15 SPOT										0.00	0	10,000,000,000
Total For BCJ15										0.00	0	10,000,000,000
BCJ16 On 08/12/2020 Spot Bond					0.00000	101.21038				0.00	0	0
Total BCJ16 SPOT										0.00	0	0
Total For BCJ16										0.00	0	0
BD0302 On 18/04/2028 Spot Bond			8.48500	8.48500	8.48500	100.18102				0.00	0	0
Total BD0302 SPOT										0.00	0	0
Total For BD0302										0.00	0	0
BD302U On 18/04/2028 Spot Bond			100.00000	10.43369	100.00000	10.36457				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	99.88753				0.00	0	0
Total BDX211 SPOT										0.00	0	0
Total For BDX211										0.00	0	0
BDX31 On 05/03/2023 Spot Bond					0.00000	101.93938				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	99.90385				0.00	174,000,000	87,000,000
Total BGL03 SPOT										0.00	174,000,000	87,000,000
Total For BGL03										0.00	174,000,000	87,000,000
BGL04 On 05/02/2020 Spot Bond			7.49500	99.95895	7.49500	99.89744				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			9.19000	105.93483	9.19000	105.85641				0.00	0	0
Total BGL05 SPOT										0.00	0	0
Total For BGL05										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL06 On 04/09/2020 Spot Bond					0.00000	102.99204				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			9.09500	111.06669	9.09500	110.98530				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	101.70935				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			8.89000	105.50581	8.89000	105.43020				0.00	0	0
Total BGL09 SPOT										0.00	0	0
Total For BGL09										0.00	0	0
BGL10 On 05/05/2021 Spot Bond					0.00000	102.71101				0.00	0	0
Total BGL10 SPOT										0.00	0	0
Total For BGL10										0.00	0	0
BGL11 On 05/05/2021 Spot Bond			9.67000	106.22119	9.67000	106.13855				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	106.03892				0.00	0	100,000,000
Total BGL12 SPOT										0.00	0	100,000,000
Total For BGL12										0.00	0	100,000,000
BGL13 On 20/08/2021 Spot Bond			8.09500	110.51716	8.09500	110.44569				0.00	0	0
Total BGL13 SPOT										0.00	0	0
Total For BGL13										0.00	0	0
BGL14 On 03/11/2021 Spot Bond					0.00000	103.98460				0.00	0	0
Total BGL14 SPOT										0.00	0	0
Total For BGL14										0.00	0	0
BGL15 On 17/03/2022 Spot Bond					0.00000	105.07030				0.00	0	0
Total BGL15 SPOT										0.00	0	0
Total For BGL15										0.00	0	0
BGL16 On 25/05/2022 Spot Bond					0.00000	101.97762				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	107.96533				0.00	0	0
Total BGL17 SPOT										0.00	0	0
Total For BGL17										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BGL18 On 30/09/2022 Spot Bond					0.00000	103.63800				0.00	0	0
Total BGL18 SPOT										0.00	0	0
Total For BGL18										0.00	0	0
BGL19 On 29/09/2024 Spot Bond					0.00000	104.14540				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	108.41785				0.00	0	0
Total BGT01 SPOT										0.00	0	0
Total For BGT01										0.00	0	0
BID07 On 30/06/2020 Spot Bond					0.00000	101.11793				0.00	0	0
Total BID07 SPOT										0.00	0	0
Total For BID07										0.00	0	0
BID08 On 30/06/2022 Spot Bond					0.00000	101.94660				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	101.81407				0.00	0	1,000,000,000
Total BID09 SPOT										0.00	0	1,000,000,000
Total For BID09										0.00	0	1,000,000,000
BID10 On 15/11/2023 Spot Bond					0.00000	101.75015				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			7.83500	107.76695	7.83500	107.69872				0.00	0	0
Total BID11 SPOT										0.00	0	0
Total For BID11										0.00	0	0
BID12 On 14/06/2022 Spot Bond					0.00000	101.21924				0.00	0	0
Total BID12 SPOT										0.00	0	0
Total For BID12										0.00	0	0
BID13 On 14/06/2024 Spot Bond					0.00000	101.04370				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	100.05872				0.00	0	1,000,000,000
Total BID14 SPOT										0.00	0	1,000,000,000
Total For BID14										0.00	0	1,000,000,000
BID15 On 28/10/2024 Spot Bond					0.00000	99.73603				0.00	0	0
Total BID15 SPOT										0.00	0	0
Total For BID15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BNPP0 On 31/01/2024 Spot Bond					0.00000	99.99989				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	100.51838				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	101.85037				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	100.75154				0.00	0	0
Total BNPP05 SPOT										0.00	0	0
Total For BNPP05										0.00	0	0
BPPF0 On 22/03/2020 Spot Bond					0.00000	100.94513				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	101.38291				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	100.90818				0.00	0	0
Total BPPF08 SPOT										0.00	0	0
Total For BPPF08										0.00	0	0
BPPF1 On 23/07/2021 Spot Bond					0.00000	100.30937				0.00	0	0
Total BPPF11 SPOT										0.00	0	0
Total For BPPF11										0.00	0	0
BPPF1 On 09/10/2023 Spot Bond					0.00000	101.02475				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	100.87122				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	100.16315				0.00	0	0
Total BPPF16 SPOT										0.00	0	0
Total For BPPF16										0.00	0	0
BPPF1 On 19/11/2020 Spot Bond					0.00000	101.55631				0.00	0	0
Total BPPF18 SPOT										0.00	0	0
Total For BPPF18										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BPPF1(On 19/11/2022 Spot Bond					0.00000	101.62392				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	101.66179				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
BS2A2(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2A2U SPOT										0.00	0	0
Total For BS2A2U										0.00	0	0
BS2B1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2B1U SPOT										0.00	0	0
Total For BS2B1U										0.00	0	0
BS2C1(On 01/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BS2C1U SPOT										0.00	0	0
Total For BS2C1U										0.00	0	0
BWZ20 On 27/03/2020 Spot Bond					0.00000	100.90184				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	100.89216				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	102.03253				0.00	0	0
Total BWZJ21 SPOT										0.00	0	0
Total For BWZJ21										0.00	0	0
BWZJ2 On 19/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BWZJ23 SPOT										0.00	0	0
Total For BWZJ23										0.00	0	0
BX161(On 01/10/2021 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
BX162(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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
BX163L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX163U SPOT										0.00	0	0
Total For BX163U										0.00	0	0
BX164L On 01/10/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BX164U SPOT										0.00	0	0
Total For BX164U										0.00	0	0
BYA68L On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYA68U SPOT										0.00	0	0
Total For BYA68U										0.00	0	0
BYB10L On 30/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total BYB10U SPOT										0.00	0	0
Total For BYB10U										0.00	0	0
CBL22 On 06/05/2020 Spot Bond			7.41000	102.31820	7.41000	102.25708				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	100.91088				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			7.49500	106.94695	7.49500	106.88212				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	102.25427				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	101.64353				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	100.11004				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			9.43000	110.33977	9.43000	110.25646				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			9.23000	110.05195	9.23000	109.97059				0.00	0	1,200,000,000
Total CCT02 SPOT										0.00	0	1,200,000,000
Total For CCT02										0.00	0	1,200,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CCT03 On 15/03/2025 Spot Bond			9.02000	112.91477	9.02000	112.83270			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			10.02000	101.23917	10.02000	101.15763			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	102.74370	10.00000	102.66320			0.00	0	0
Total CGR14/JIBAR SPOT									0.00	0	0
Total For CGR14/JIBAR									0.00	0	0
CGR21 On 12/10/2020 Spot Bond					0.00000	101.27274			0.00	0	0
Total CGR21 SPOT									0.00	0	0
Total For CGR21									0.00	0	0
CGR24 On 08/02/2021 Spot Bond					0.00000	100.70476			0.00	0	0
Total CGR24 SPOT									0.00	0	0
Total For CGR24									0.00	0	0
CGR29 On 08/02/2021 Spot Bond					0.00000	100.29095			0.00	0	0
Total CGR29 SPOT									0.00	0	0
Total For CGR29									0.00	0	0
CGR32 On 21/07/2020 Spot Bond					0.00000	100.28583			0.00	0	0
Total CGR32 SPOT									0.00	0	0
Total For CGR32									0.00	0	0
CGR33 On 22/09/2020 Spot Bond					0.00000	101.18209			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	102.35123			0.00	0	0
Total CGR38 SPOT									0.00	0	0
Total For CGR38									0.00	0	0
CGR39 On 04/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR39U SPOT									0.00	0	0
Total For CGR39U									0.00	0	0
CGR40 On 04/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CGR40U SPOT									0.00	0	0
Total For CGR40U									0.00	0	0
CGR41 On 25/06/2021 Spot Bond					0.00000	101.07136			0.00	0	0
Total CGR41 SPOT									0.00	0	0
Total For CGR41									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CGR42 On 03/08/2023 Spot Bond					0.00000	99.91361			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	99.72514			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	100.78223			0.00	0	0
Total CGR44 SPOT									0.00	0	0
Total For CGR44									0.00	0	0
CGR45 On 30/10/2021 Spot Bond					0.00000	100.02565			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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	100.81618			0.00	0	0
Total CLN184 SPOT									0.00	0	0
Total For CLN184									0.00	0	0
CLN193 On 29/08/2021 Spot Bond			3.14000	155.90424	3.14000	155.77730			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			4.15000	4.15000	4.15000	152.72871			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	102.74400	10.00000	102.66300			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	102.74400	10.00000	102.66300			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	102.74400	10.00000	102.66300			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	102.05106			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			9.68500	101.74921	9.68500	101.66992			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			10.20500	103.36995	10.20500	103.28518			0.00	0	0
Total CLN315 SPOT									0.00	0	0
Total For CLN315									0.00	0	0
CLN317 On 20/03/2023 Spot Bond					0.00000	101.17987			0.00	0	0
Total CLN317 SPOT									0.00	0	0
Total For CLN317									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN31(On 14/11/2022 Spot Bond					0.00000	102.00848				0.00	0	0
Total CLN318 SPOT										0.00	0	0
Total For CLN318										0.00	0	0
CLN34(On 20/12/2023 Spot Bond					0.00000	100.51738				0.00	0	0
Total CLN345 SPOT										0.00	0	0
Total For CLN345										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			8.86500	109.63894	8.86500	109.56059				0.00	0	0
Total CLN362 SPOT										0.00	0	0
Total For CLN362										0.00	0	0
CLN36(On 06/08/2023 Spot Bond					0.00000	99.84090				0.00	0	0
Total CLN364 SPOT										0.00	0	0
Total For CLN364										0.00	0	0
CLN36(On 20/03/2024 Spot Bond			11.00500	111.22867	11.00500	111.13051				0.00	0	0
Total CLN365 SPOT										0.00	0	0
Total For CLN365										0.00	0	0
CLN36(On 06/08/2023 Spot Bond					0.00000	99.83447				0.00	0	0
Total CLN366 SPOT										0.00	0	0
Total For CLN366										0.00	0	0
CLN37(On 26/07/2022 Spot Bond					0.00000	100.09557				0.00	0	0
Total CLN370 SPOT										0.00	0	0
Total For CLN370										0.00	0	0
CLN37(On 20/03/2024 Spot Bond					0.00000	108.57180				0.00	0	0
Total CLN371 SPOT										0.00	0	0
Total For CLN371										0.00	0	0
CLN37(On 20/03/2021 Spot Bond			7.69000	105.99428	7.69000	105.92838				0.00	0	0
Total CLN376 SPOT										0.00	0	0
Total For CLN376										0.00	0	0
CLN37(On 20/03/2024 Spot Bond			10.98000	102.51828	10.98000	102.42800				0.00	0	0
Total CLN379 SPOT										0.00	0	0
Total For CLN379										0.00	0	0
CLN38(On 20/09/2024 Spot Bond			11.00000	104.08196	11.00000	103.99015				0.00	0	0
Total CLN380 SPOT										0.00	0	0
Total For CLN380										0.00	0	0
CLN38(On 20/03/2021 Spot Bond					0.00000	100.98386				0.00	0	0
Total CLN382 SPOT										0.00	0	0
Total For CLN382										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN384 On 20/09/2024 Spot Bond			10.79500	108.89093	10.79500	108.79662			0.00	0	0
Total CLN384 SPOT									0.00	0	0
Total For CLN384									0.00	0	0
CLN385 On 20/09/2024 Spot Bond					0.00000	101.26566			0.00	0	0
Total CLN385 SPOT									0.00	0	0
Total For CLN385									0.00	0	0
CLN386 On 20/03/2021 Spot Bond					0.00000	101.05244			0.00	0	0
Total CLN386 SPOT									0.00	0	0
Total For CLN386									0.00	0	0
CLN387 On 26/01/2021 Spot Bond					0.00000	100.10130			0.00	0	0
Total CLN387 SPOT									0.00	0	0
Total For CLN387									0.00	0	0
CLN394 On 20/09/2022 Spot Bond					0.00000	101.05824			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	101.17115			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	101.49064			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	101.94035			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	101.92970			0.00	0	0
Total CLN399 SPOT									0.00	0	0
Total For CLN399									0.00	0	0
CLN400 On 20/06/2020 Spot Bond					0.00000	101.05813			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	100.03144			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	101.06381			0.00	0	0
Total CLN407 SPOT									0.00	0	0
Total For CLN407									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN409 On 18/07/2020 Spot Bond					0.00000	101.30698				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	102.33026				0.00	0	0
Total CLN410 SPOT										0.00	0	0
Total For CLN410										0.00	0	0
CLN411 On 20/09/2020 Spot Bond					0.00000	101.35652				0.00	0	0
Total CLN411 SPOT										0.00	0	0
Total For CLN411										0.00	0	0
CLN412 On 18/07/2020 Spot Bond					0.00000	100.66956				0.00	0	0
Total CLN412 SPOT										0.00	0	0
Total For CLN412										0.00	0	0
CLN413 On 20/09/2020 Spot Bond					0.00000	101.59764				0.00	0	0
Total CLN413 SPOT										0.00	0	0
Total For CLN413										0.00	0	0
CLN415 On 20/09/2020 Spot Bond					0.00000	101.21127				0.00	0	0
Total CLN415 SPOT										0.00	0	0
Total For CLN415										0.00	0	0
CLN416 On 18/07/2020 Spot Bond					0.00000	100.32583				0.00	0	0
Total CLN416 SPOT										0.00	0	0
Total For CLN416										0.00	0	0
CLN418 On 23/09/2020 Spot Bond					0.00000	101.12930				0.00	0	0
Total CLN418 SPOT										0.00	0	0
Total For CLN418										0.00	0	0
CLN419 On 20/12/2020 Spot Bond					0.00000	101.26795				0.00	0	0
Total CLN419 SPOT										0.00	0	0
Total For CLN419										0.00	0	0
CLN420 On 20/12/2020 Spot Bond					0.00000	103.73978				0.00	0	0
Total CLN420 SPOT										0.00	0	0
Total For CLN420										0.00	0	0
CLN421 On 26/01/2021 Spot Bond					0.00000	100.12738				0.00	0	0
Total CLN421 SPOT										0.00	0	0
Total For CLN421										0.00	0	0
CLN422 On 20/12/2020 Spot Bond					0.00000	106.54400				0.00	0	0
Total CLN422 SPOT										0.00	0	0
Total For CLN422										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN42: On 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	102.07014				0.00	0	0
Total CLN425 SPOT										0.00	0	0
Total For CLN425										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	105.21900				0.00	0	0
Total CLN426 SPOT										0.00	0	0
Total For CLN426										0.00	0	0
CLN42: On 20/12/2020 Spot Bond					0.00000	101.50539				0.00	0	0
Total CLN429 SPOT										0.00	0	0
Total For CLN429										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	151.46200				0.00	0	0
Total CLN430 SPOT										0.00	0	0
Total For CLN430										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	107.11900				0.00	0	0
Total CLN431 SPOT										0.00	0	0
Total For CLN431										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	107.66900				0.00	0	0
Total CLN432 SPOT										0.00	0	0
Total For CLN432										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	108.13500				0.00	0	0
Total CLN433 SPOT										0.00	0	0
Total For CLN433										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	152.44800				0.00	0	0
Total CLN434 SPOT										0.00	0	0
Total For CLN434										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	101.16030				0.00	0	0
Total CLN436 SPOT										0.00	0	0
Total For CLN436										0.00	0	0
CLN43: On 20/12/2020 Spot Bond					0.00000	101.10926				0.00	0	0
Total CLN437 SPOT										0.00	0	0
Total For CLN437										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN43(On 03/02/2021 Spot Bond					0.00000	100.64981			0.00	0	0
Total CLN439 SPOT									0.00	0	0
Total For CLN439									0.00	0	0
CLN44(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
CLN44(On 24/05/2021 Spot Bond			7.59000	106.77081	7.59000	106.70527			0.00	0	0
Total CLN445 SPOT									0.00	0	0
Total For CLN445									0.00	0	0
CLN45(On 31/01/2022 Spot Bond			4.15000	157.63375	4.15000	157.57081			0.00	0	0
Total CLN452 SPOT									0.00	0	0
Total For CLN452									0.00	0	0
CLN45(On 31/01/2025 Spot Bond			6.83000	116.68691	6.83000	116.61525			0.00	0	0
Total CLN453 SPOT									0.00	0	0
Total For CLN453									0.00	0	0
CLN45(On 31/01/2025 Spot Bond			7.07000	115.41083	7.07000	115.33774			0.00	0	0
Total CLN454 SPOT									0.00	0	0
Total For CLN454									0.00	0	0
CLN45(On 20/12/2021 Spot Bond					0.00000	101.30437			0.00	0	0
Total CLN456 SPOT									0.00	0	0
Total For CLN456									0.00	0	0
CLN45(On 17/11/2021 Spot Bond					0.00000	101.85449			0.00	0	0
Total CLN457 SPOT									0.00	0	0
Total For CLN457									0.00	0	0
CLN45(On 29/11/2021 Spot Bond					0.00000	102.19497			0.00	0	0
Total CLN458 SPOT									0.00	0	0
Total For CLN458									0.00	0	0
CLN46(On 29/11/2021 Spot Bond					0.00000	102.51672			0.00	0	0
Total CLN460 SPOT									0.00	0	0
Total For CLN460									0.00	0	0
CLN46(On 15/02/2022 Spot Bond					0.00000	104.45537			0.00	0	0
Total CLN461 SPOT									0.00	0	0
Total For CLN461									0.00	0	0
CLN46(On 16/02/2022 Spot Bond			8.86000	109.12507	8.86000	109.04798			0.00	0	0
Total CLN462 SPOT									0.00	0	0
Total For CLN462									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN464 On 13/03/2022 Spot Bond			8.29500	107.25191	8.29500	107.18009			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	101.08639			0.00	0	0
Total CLN465 SPOT									0.00	0	0
Total For CLN465									0.00	0	0
CLN466 On 27/03/2020 Spot Bond					0.00000	100.84509			0.00	0	0
Total CLN466 SPOT									0.00	0	0
Total For CLN466									0.00	0	0
CLN467 On 28/03/2020 Spot Bond					0.00000	100.80379			0.00	0	0
Total CLN467 SPOT									0.00	0	0
Total For CLN467									0.00	0	0
CLN468 On 28/03/2020 Spot Bond					0.00000	100.80379			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	101.71998			0.00	0	0
Total CLN469 SPOT									0.00	0	0
Total For CLN469									0.00	0	0
CLN470 On 19/11/2022 Spot Bond					0.00000	101.99595			0.00	0	0
Total CLN470 SPOT									0.00	0	0
Total For CLN470									0.00	0	0
CLN471 On 23/06/2021 Spot Bond					0.00000	101.79263			0.00	0	0
Total CLN471 SPOT									0.00	0	0
Total For CLN471									0.00	0	0
CLN472 On 20/09/2020 Spot Bond					0.00000	101.17160			0.00	0	0
Total CLN472 SPOT									0.00	0	0
Total For CLN472									0.00	0	0
CLN473 On 29/11/2021 Spot Bond			100.00000	31.60135	100.00000	31.39084			0.00	0	0
Total CLN473 SPOT									0.00	0	0
Total For CLN473									0.00	0	0
CLN474 On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CLN474 SPOT									0.00	0	0
Total For CLN474									0.00	0	0
CLN475 On 20/05/2021 Spot Bond					0.00000	101.86604			0.00	0	0
Total CLN475 SPOT									0.00	0	0
Total For CLN475									0.00	0	0
CLN476 On 20/05/2021 Spot Bond					0.00000	103.08143			0.00	0	0
Total CLN476 SPOT									0.00	0	0
Total For CLN476									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN484 On 02/12/2021 Spot Bond					0.00000	102.69665			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			7.79000	104.77155	7.79000	104.70595			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	101.52559			0.00	0	0
Total CLN486 SPOT									0.00	0	0
Total For CLN486									0.00	0	0
CLN487 On 23/06/2021 Spot Bond			11.29500	103.59762	11.29500	104.57265			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			8.09500	102.47916	8.09500	102.41217			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	100.85107			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	101.71617			0.00	0	0
Total CLN490 SPOT									0.00	0	0
Total For CLN490									0.00	0	0
CLN493 On 20/06/2022 Spot Bond					0.00000	101.17070			0.00	0	0
Total CLN493 SPOT									0.00	0	0
Total For CLN493									0.00	0	0
CLN495 On 29/08/2020 Spot Bond					0.00000	101.49528			0.00	0	0
Total CLN495 SPOT									0.00	0	0
Total For CLN495									0.00	0	0
CLN496 On 04/09/2024 Spot Bond			8.49500	110.06754	8.49500	109.99210			0.00	0	0
Total CLN496 SPOT									0.00	0	0
Total For CLN496									0.00	0	0
CLN497 On 04/09/2024 Spot Bond					0.00000	103.65506			0.00	0	0
Total CLN497 SPOT									0.00	0	0
Total For CLN497									0.00	0	0
CLN498 On 08/06/2022 Spot Bond					0.00000	103.46358			0.00	0	0
Total CLN498 SPOT									0.00	0	0
Total For CLN498									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN49(On 20/05/2021 Spot Bond					0.00000	101.77762				0.00	0	0
Total CLN499 SPOT										0.00	0	0
Total For CLN499										0.00	0	0
CLN50(On 10/10/2020 Spot Bond					0.00000	100.54165				0.00	0	0
Total CLN500 SPOT										0.00	0	0
Total For CLN500										0.00	0	0
CLN50(On 11/10/2022 Spot Bond					0.00000	100.50174				0.00	0	0
Total CLN501 SPOT										0.00	0	0
Total For CLN501										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	100.51858				0.00	0	0
Total CLN502 SPOT										0.00	0	0
Total For CLN502										0.00	0	0
CLN50(On 11/10/2024 Spot Bond					0.00000	100.51858				0.00	0	0
Total CLN504 SPOT										0.00	0	0
Total For CLN504										0.00	0	0
CLN50(On 24/10/2020 Spot Bond					0.00000	100.15731				0.00	0	0
Total CLN505 SPOT										0.00	0	0
Total For CLN505										0.00	0	0
CLN50(On 20/12/2022 Spot Bond					0.00000	101.55875				0.00	0	0
Total CLN507 SPOT										0.00	0	0
Total For CLN507										0.00	0	0
CLN50(On 24/02/2020 Spot Bond					0.00000	101.82222				0.00	0	0
Total CLN508 SPOT										0.00	0	0
Total For CLN508										0.00	0	0
CLN51(On 11/10/2020 Spot Bond					0.00000	100.49438				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	99.23133				0.00	0	0
Total CLN511 SPOT										0.00	0	0
Total For CLN511										0.00	0	0
CLN51(On 15/09/2022 Spot Bond			9.96000	103.83692	9.96000	103.75377				0.00	0	0
Total CLN516 SPOT										0.00	0	0
Total For CLN516										0.00	0	0
CLN51(On 30/10/2022 Spot Bond			10.01000	102.59509	10.01000	102.51297				0.00	0	0
Total CLN517 SPOT										0.00	0	0
Total For CLN517										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN51{ On 25/11/2022 Spot Bond					0.00000	101.74040				0.00	0	0
Total CLN518 SPOT										0.00	0	0
Total For CLN518										0.00	0	0
CLN51{ On 30/06/2022 Spot Bond			9.60000	100.90071	9.60000	102.12693				0.00	0	0
Total CLN519 SPOT										0.00	0	0
Total For CLN519										0.00	0	0
CLN52{ On 12/03/2023 Spot Bond					0.00000	101.24064				0.00	0	0
Total CLN520 SPOT										0.00	0	0
Total For CLN520										0.00	0	0
CLN52{ On 17/09/2020 Spot Bond					0.00000	101.06958				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	101.57156				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	101.92056				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	103.69925	9.20000	103.62240				0.00	0	0
Total CLN524 SPOT										0.00	0	0
Total For CLN524										0.00	0	0
CLN52{ On 24/04/2021 Spot Bond					0.00000	100.15828				0.00	0	0
Total CLN525 SPOT										0.00	0	0
Total For CLN525										0.00	0	0
CLN52{ On 26/04/2023 Spot Bond					0.00000	100.79525				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	103.69878				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	102.72106				0.00	0	0
Total CLN528 SPOT										0.00	0	0
Total For CLN528										0.00	0	0
CLN52{ On 29/11/2021 Spot Bond					0.00000	103.38951				0.00	0	0
Total CLN529 SPOT										0.00	0	0
Total For CLN529										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN53(On 12/03/2021 Spot Bond					0.00000	101.19057				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	101.24064				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	103.17655				0.00	0	0
Total CLN532 SPOT										0.00	0	0
Total For CLN532										0.00	0	0
CLN53(On 20/06/2023 Spot Bond					0.00000	101.11509				0.00	0	0
Total CLN533 SPOT										0.00	0	0
Total For CLN533										0.00	0	0
CLN53(On 18/07/2025 Spot Bond					0.00000	100.26984				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			9.71000	9.71000	9.71000	103.02670				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	98.44306				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	100.09019				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	101.90516				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	101.39264				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	100.38151				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	118.00300				0.00	0	0
Total CLN541 SPOT										0.00	0	0
Total For CLN541										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN54: On 30/05/2022 Spot Bond					0.00000	101.49120				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	102.79303				0.00	0	0
Total CLN544 SPOT										0.00	0	0
Total For CLN544										0.00	0	0
CLN54: On 17/01/2024 Spot Bond					0.00000	100.37588				0.00	0	0
Total CLN545 SPOT										0.00	0	0
Total For CLN545										0.00	0	0
CLN54: On 21/08/2026 Spot Bond			9.18000	108.57679	9.18000	108.49737				0.00	0	0
Total CLN546 SPOT										0.00	0	0
Total For CLN546										0.00	0	0
CLN54: On 29/03/2025 Spot Bond			9.23000	106.87253	9.23000	106.79308				0.00	0	0
Total CLN547 SPOT										0.00	0	0
Total For CLN547										0.00	0	0
CLN54: On 12/11/2025 Spot Bond			9.32000	105.97350	9.32000	105.89397				0.00	0	0
Total CLN548 SPOT										0.00	0	0
Total For CLN548										0.00	0	0
CLN54: On 07/12/2025 Spot Bond			4.86000	4.86000	4.86000	103.80540				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	267.05381				0.00	0	0
Total CLN55 SPOT										0.00	0	0
Total For CLN55										0.00	0	0
CLN55: On 07/12/2025 Spot Bond			4.86000	4.86000	4.86000	103.80450				0.00	0	0
Total CLN550 SPOT										0.00	0	0
Total For CLN550										0.00	0	0
CLN55: On 03/03/2020 Spot Bond				100.00000	0.00000	109.04000				0.00	0	0
Total CLN551 SPOT										0.00	0	0
Total For CLN551										0.00	0	0
CLN55: On 20/12/2023 Spot Bond					0.00000	116.93600				0.00	0	0
Total CLN552 SPOT										0.00	0	0
Total For CLN552										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN55: 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
CLN55: 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
CLN55: On 20/12/2020 Spot Bond					0.00000	102.31036				0.00	0	0
Total CLN555 SPOT										0.00	0	0
Total For CLN555										0.00	0	0
CLN55: On 15/11/2023 Spot Bond					0.00000	101.95191				0.00	0	0
Total CLN556 SPOT										0.00	0	0
Total For CLN556										0.00	0	0
CLN55: On 12/11/2023 Spot Bond					0.00000	101.93305				0.00	0	0
Total CLN557 SPOT										0.00	0	0
Total For CLN557										0.00	0	0
CLN55: On 24/11/2024 Spot Bond					0.00000	101.66694				0.00	0	0
Total CLN558 SPOT										0.00	0	0
Total For CLN558										0.00	0	0
CLN55: On 17/01/2024 Spot Bond					0.00000	100.40961				0.00	0	0
Total CLN559 SPOT										0.00	0	0
Total For CLN559										0.00	0	0
CLN56: On 20/12/2023 Spot Bond				100.00000	0.00000	115.11800				0.00	0	0
Total CLN560 SPOT										0.00	0	0
Total For CLN560										0.00	0	0
CLN56: On 11/02/2026 Spot Bond					0.00000	102.01126				0.00	0	0
Total CLN561 SPOT										0.00	0	0
Total For CLN561										0.00	0	0
CLN56: On 12/11/2025 Spot Bond			10.16000	101.50548	10.16000	102.20199				0.00	0	0
Total CLN562 SPOT										0.00	0	0
Total For CLN562										0.00	0	0
CLN56: On 12/11/2025 Spot Bond			9.18000	107.52435	9.18000	106.52598				0.00	0	0
Total CLN563 SPOT										0.00	0	0
Total For CLN563										0.00	0	0
CLN56: On 08/02/2024 Spot Bond					0.00000	99.77448				0.00	0	0
Total CLN564 SPOT										0.00	0	0
Total For CLN564										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN565 On 21/02/2024 Spot Bond					0.00000	101.64726				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	101.87282				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	101.45200				0.00	0	0
Total CLN567 SPOT										0.00	0	0
Total For CLN567										0.00	0	0
CLN568 On 11/02/2024 Spot Bond					0.00000	101.93382				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	102.07592				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	102.09749				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			9.41000	105.65738	9.41000	104.66254				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	101.99859				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	102.54864				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	101.94046				0.00	0	0
Total CLN574 SPOT										0.00	0	0
Total For CLN574										0.00	0	0
CLN575 On 15/03/2024 Spot Bond					0.00000	101.12907				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN577 On 20/06/2024 Spot Bond					0.00000	101.18305				0.00	0	0
Total CLN577 SPOT										0.00	0	0
Total For CLN577										0.00	0	0
CLN578 On 18/04/2026 Spot Bond					0.00000	100.26226				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	100.77297				0.00	0	0
Total CLN579 SPOT										0.00	0	0
Total For CLN579										0.00	0	0
CLN580 On 10/10/2024 Spot Bond					0.00000	100.65551				0.00	0	0
Total CLN580 SPOT										0.00	0	0
Total For CLN580										0.00	0	0
CLN581 On 10/05/2024 Spot Bond					0.00000	99.77707				0.00	0	0
Total CLN581 SPOT										0.00	0	0
Total For CLN581										0.00	0	0
CLN582 On 30/05/2022 Spot Bond					0.00000	101.43406				0.00	0	27,500,000,000
Total CLN582 SPOT										0.00	0	27,500,000,000
Total For CLN582										0.00	0	27,500,000,000
CLN583 On 16/09/2025 Spot Bond					0.00000	101.26022				0.00	0	0
Total CLN583 SPOT										0.00	0	0
Total For CLN583										0.00	0	0
CLN584 On 18/04/2022 Spot Bond					0.00000	100.24617				0.00	0	0
Total CLN584 SPOT										0.00	0	0
Total For CLN584										0.00	0	0
CLN585 On 31/05/2022 Spot Bond					0.00000	101.40950				0.00	0	0
Total CLN585 SPOT										0.00	0	0
Total For CLN585										0.00	0	0
CLN586 On 16/09/2025 Spot Bond					0.00000	101.90946				0.00	0	0
Total CLN586 SPOT										0.00	0	0
Total For CLN586										0.00	0	0
CLN587 On 10/06/2026 Spot Bond					0.00000	101.30442				0.00	0	0
Total CLN587 SPOT										0.00	0	0
Total For CLN587										0.00	0	0
CLN588 On 14/06/2022 Spot Bond					0.00000	101.06207				0.00	0	0
Total CLN588 SPOT										0.00	0	0
Total For CLN588										0.00	0	0

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 18/06/2024 Spot Bond					0.00000	101.09962				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	101.24440				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	103.32495				0.00	0	0
Total CLN591 SPOT										0.00	0	0
Total For CLN591										0.00	0	0
CLN59(On 05/12/2026 Spot Bond			5.05000	121.71061	5.05000	99.73880				0.00	0	0
Total CLN592 SPOT										0.00	0	0
Total For CLN592										0.00	0	0
CLN59(On 24/11/2024 Spot Bond					0.00000	101.64870				0.00	0	0
Total CLN593 SPOT										0.00	0	0
Total For CLN593										0.00	0	0
CLN59(On 07/12/2025 Spot Bond					0.00000	101.37573				0.00	0	0
Total CLN594 SPOT										0.00	0	0
Total For CLN594										0.00	0	0
CLN59(On 27/06/2022 Spot Bond					0.00000	100.86581				0.00	0	0
Total CLN595 SPOT										0.00	0	0
Total For CLN595										0.00	0	0
CLN59(On 24/11/2024 Spot Bond					0.00000	101.64870				0.00	0	0
Total CLN596 SPOT										0.00	0	0
Total For CLN596										0.00	0	0
CLN59(On 24/11/2024 Spot Bond			9.16000	9.16000	9.16000	102.91966				0.00	0	0
Total CLN597 SPOT										0.00	0	0
Total For CLN597										0.00	0	0
CLN59(On 02/04/2026 Spot Bond					0.00000	100.74564				0.00	0	0
Total CLN598 SPOT										0.00	0	0
Total For CLN598										0.00	0	0
CLN59(On 10/12/2024 Spot Bond					0.00000	101.23105				0.00	0	0
Total CLN599 SPOT										0.00	0	0
Total For CLN599										0.00	0	0
CLN60(On 18/06/2024 Spot Bond					0.00000	101.09962				0.00	0	0
Total CLN600 SPOT										0.00	0	0
Total For CLN600										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN60 On 18/06/2024 Spot Bond					0.00000	101.09962				0.00	0	0
Total CLN601 SPOT										0.00	0	0
Total For CLN601										0.00	0	0
CLN60 On 04/06/2023 Spot Bond					0.00000	101.39844				0.00	0	0
Total CLN602 SPOT										0.00	0	0
Total For CLN602										0.00	0	0
CLN60 On 05/08/2024 Spot Bond			8.74500	8.74500	8.74500	99.88378				0.00	0	0
Total CLN603 SPOT										0.00	0	0
Total For CLN603										0.00	0	0
CLN60 On 05/08/2024 Spot Bond					0.00000	99.89574				0.00	0	0
Total CLN604 SPOT										0.00	0	0
Total For CLN604										0.00	0	0
CLN60 On 12/08/2022 Spot Bond					0.00000	101.86763				0.00	0	0
Total CLN605 SPOT										0.00	0	0
Total For CLN605										0.00	0	0
CLN60 On 14/04/2026 Spot Bond					0.00000	100.52452				0.00	0	0
Total CLN606 SPOT										0.00	0	0
Total For CLN606										0.00	0	0
CLN60 On 17/01/2024 Spot Bond					0.00000	100.34773				0.00	0	0
Total CLN607 SPOT										0.00	0	0
Total For CLN607										0.00	0	0
CLN60 On 22/08/2024 Spot Bond					0.00000	101.70232				0.00	0	0
Total CLN608 SPOT										0.00	0	0
Total For CLN608										0.00	0	0
CLN60 On 30/04/2023 Spot Bond			9.32000	102.41812	9.32000	102.34167				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
CLN61 On 23/07/2022 Spot Bond					0.00000	100.18022				0.00	0	0
Total CLN610 SPOT										0.00	0	0
Total For CLN610										0.00	0	0
CLN611 On 14/04/2026 Spot Bond					0.00000	100.52225				0.00	0	0
Total CLN611 SPOT										0.00	0	0
Total For CLN611										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN61: On 07/03/2025 Spot Bond					0.00000	101.31120				0.00	0	0
Total CLN612 SPOT										0.00	0	0
Total For CLN612										0.00	0	0
CLN61: On 22/08/2022 Spot Bond					0.00000	101.66424				0.00	0	0
Total CLN613 SPOT										0.00	0	0
Total For CLN613										0.00	0	0
CLN61: On 30/11/2021 Spot Bond					0.00000	101.43395				0.00	0	0
Total CLN614 SPOT										0.00	0	0
Total For CLN614										0.00	0	0
CLN61: On 30/09/2020 Spot Bond					0.00000	100.75098				0.00	0	0
Total CLN615 SPOT										0.00	0	0
Total For CLN615										0.00	0	0
CLN61: On 20/12/2029 Spot Bond					0.00000	101.24520				0.00	0	0
Total CLN616 SPOT										0.00	0	0
Total For CLN616										0.00	0	0
CLN61: On 20/12/2024 Spot Bond					0.00000	101.10926				0.00	0	0
Total CLN617 SPOT										0.00	0	0
Total For CLN617										0.00	0	0
CLN61: On 20/12/2022 Spot Bond					0.00000	101.15475				0.00	0	0
Total CLN618 SPOT										0.00	0	0
Total For CLN618										0.00	0	0
CLN61: On 30/11/2021 Spot Bond					0.00000	101.40947				0.00	0	0
Total CLN619 SPOT										0.00	0	0
Total For CLN619										0.00	0	0
CLN62: On 28/10/2024 Spot Bond					0.00000	100.01321				0.00	0	0
Total CLN620 SPOT										0.00	0	0
Total For CLN620										0.00	0	0
CLN62: On 28/10/2022 Spot Bond					0.00000	100.01311				0.00	0	0
Total CLN621 SPOT										0.00	0	0
Total For CLN621										0.00	0	0
CLN62: On 28/04/2021 Spot Bond					0.00000	100.00986				0.00	0	0
Total CLN622 SPOT										0.00	0	0
Total For CLN622										0.00	0	0
CLN62: On 20/12/2024 Spot Bond					0.00000	101.27929				0.00	0	0
Total CLN623 SPOT										0.00	0	0
Total For CLN623										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN624 On 25/01/2023 Spot Bond					0.00000	100.09121				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			8.19500	102.30624	8.19500	102.23855				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	101.95239				0.00	0	0
Total CLN626 SPOT										0.00	0	0
Total For CLN626										0.00	0	0
CLN627 On 31/07/2034 Spot Bond					0.00000	99.99965				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			11.52500	84.22601	11.52500	84.14826				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	101.61811				0.00	0	0
Total CLN629 SPOT										0.00	0	0
Total For CLN629										0.00	0	0
CLN630 On 19/08/2025 Spot Bond			9.88000	102.21229	9.88000	102.65440				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	101.71190				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	101.47650				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	100.67649				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	101.20692				0.00	0	0
Total CLN634 SPOT										0.00	0	0
Total For CLN634										0.00	0	0
CLN635 On 19/08/2025 Spot Bond					0.00000	100.47486				0.00	0	0
Total CLN635 SPOT										0.00	0	0
Total For CLN635										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CLN636 On 21/11/2024 Spot Bond					0.00000	100.40129				0.00	0	0
Total CLN636 SPOT										0.00	0	0
Total For CLN636										0.00	0	0
CLN637 On 19/08/2025 Spot Bond					0.00000	100.42211				0.00	0	0
Total CLN637 SPOT										0.00	0	0
Total For CLN637										0.00	0	0
CLN638 On 19/02/2021 Spot Bond					0.00000	100.28757				0.00	0	0
Total CLN638 SPOT										0.00	0	0
Total For CLN638										0.00	0	0
CLN639 On 12/08/2022 Spot Bond					0.00000	100.23252				0.00	0	0
Total CLN639 SPOT										0.00	0	0
Total For CLN639										0.00	0	0
CLN640 On 19/08/2025 Spot Bond					0.00000	100.23460				0.00	0	0
Total CLN640 SPOT										0.00	0	0
Total For CLN640										0.00	0	0
CLN81 On 18/04/2028 Spot Bond			8.48500	100.24928	8.48500	100.18102				0.00	0	0
Total CLN81 SPOT										0.00	0	0
Total For CLN81										0.00	0	0
CLNF15 On 20/06/2020 Spot Bond					0.00000	101.06948				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	101.83942				0.00	0	0
Total CLNF16 SPOT										0.00	0	0
Total For CLNF16										0.00	0	0
COJ05 On 05/06/2023 Spot Bond			7.83500	114.58922	7.83500	114.51707				0.00	0	0
Total COJ05 SPOT										0.00	0	0
Total For COJ05										0.00	0	0
COJ07 On 23/03/2021 Spot Bond			7.77000	107.12829	7.77000	107.06101				0.00	0	0
Total COJ07 SPOT										0.00	0	0
Total For COJ07										0.00	0	0
COJ08 On 22/06/2026 Spot Bond			9.53000	110.37125	9.53000	110.28706				0.00	0	0
Total COJ08 SPOT										0.00	0	0
Total For COJ08										0.00	0	0
COJG01 On 09/06/2024 Spot Bond			8.27500	108.37420	8.27500	108.30220				0.00	0	0
Total COJG01 SPOT										0.00	0	0
Total For COJG01										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COT01 On 03/04/2023 Spot Bond			8.93000	103.52637	8.93000	103.45226			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			10.74000	100.51073	10.74000	100.42457			0.00	0	100,000,000
Total COT02 SPOT									0.00	0	100,000,000
Total For COT02									0.00	0	100,000,000
COT03 On 05/06/2028 Spot Bond			10.83000	94.12459	10.83000	94.04326			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			10.91000	10.91000	10.91000	101.24729			0.00	0	0
Total CPV01 SPOT									0.00	0	0
Total For CPV01									0.00	0	0
CS002 On 17/12/2020 Spot Bond					0.00000	101.07447			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	101.39186			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
CSD05I On 06/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total CSD05U SPOT									0.00	0	0
Total For CSD05U									0.00	0	0
DENG8 On 21/09/2021 Spot Bond					0.00000	101.00320			0.00	0	0
Total DENG85 SPOT									0.00	0	0
Total For DENG85									0.00	0	0
DENG8 On 28/09/2021 Spot Bond					0.00000	101.14110			0.00	0	0
Total DENG87 SPOT									0.00	0	0
Total For DENG87									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
DENG8 On 28/09/2023 Spot Bond					0.00000	101.96960				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	100.00000				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	101.85606				0.00	0	0
Total DENG91 SPOT										0.00	0	0
Total For DENG91										0.00	0	0
DENG9 On 11/09/2020 Spot Bond					0.00000	101.22952				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	100.93571				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	100.86379				0.00	0	0
Total DENG94 SPOT										0.00	0	0
Total For DENG94										0.00	0	0
DENG9 On 11/12/2020 Spot Bond					0.00000	101.22954				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
DOL01: On 20/12/2021 Spot Bond					0.00000	101.96190				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	101.65891				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	103.30030				0.00	0	0
Total DSY02 SPOT										0.00	0	0
Total For DSY02										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DSY03 On 21/11/2024 Spot Bond			9.15000	9.15000	9.15000	107.01512			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	101.94554			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			7.54000	103.05131	7.54000	102.98881		9,048,000,000,000.00		1,200,000,000	1,000,000,000
Total DV2021 SPOT								9,048,000,000,000.00		1,200,000,000	1,000,000,000
Total For DV2021								9,048,000,000,000.00		1,200,000,000	1,000,000,000
DV22 On 07/02/2020 Spot Bond			6.05500	99.93369	6.05500	99.88401			0.00	0	50,000,000,000
Total DV22 SPOT									0.00	0	50,000,000,000
Total For DV22									0.00	0	50,000,000,000
DV22/R On 07/02/2020 Spot Bond			100.00000	98.91599	100.00000	98.11828			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			7.69500	110.52606	7.69500	110.45805			0.00	0	1,768,843,700
Total DV23 SPOT									0.00	0	1,768,843,700
Total For DV23									0.00	0	1,768,843,700
DV23/R On 27/02/2023 Spot Bond			100.00000	21.72153	100.00000	21.57841			0.00	0	0
DV23/R On 27/02/2023 Spot Bond			100.00000	21.72153	100.00000	21.57841			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			7.94500	110.37491	7.94500	110.30483			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	104.44139	9.69000	104.36085			0.00	0	0
DV24/R On 18/02/2024 Spot Bond			9.69000	104.44139	9.69000	104.36085			0.00	0	0
Total DV24/R2023 SPOT									0.00	0	0
Total For DV24/R2023									0.00	0	0
DV29 On 18/02/2029 Spot Bond			11.07500	99.14667	11.07500	99.05958			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	104.62894	10.10000	104.54492			0.00	0	0
DV29/R On 18/02/2029 Spot Bond			10.10000	104.62894	10.10000	104.54492			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	100.98911			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVC031 SPOT										0.00	0	0
Total For DVC031										0.00	0	0
DVF20 On 28/03/2020 Spot Bond					0.00000	100.80421				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	101.46457				0.00	0	0
Total DVF20C SPOT										0.00	0	0
Total For DVF20C										0.00	0	0
DVF20 On 23/10/2020 Spot Bond					0.00000	100.31825				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	101.50737				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	101.25481				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	102.10629				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	100.49522				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	101.55142				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
DVF25 On 02/04/2024 Spot Bond					0.00000	101.16548				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	101.39138				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	101.92889				0.00	0	0
Total DVF27 SPOT										0.00	0	0
Total For DVF27										0.00	0	0
DVF30 On 25/03/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total DVF30U SPOT										0.00	0	0
Total For DVF30U										0.00	0	0
DVFB2 On 31/05/2021 Spot Bond					0.00000	101.31152				0.00	0	0
Total DVFB21 SPOT										0.00	0	0
Total For DVFB21										0.00	0	0
DVFB2 On 31/05/2024 Spot Bond					0.00000	101.58527				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
DVFB2 On 31/05/2026 Spot Bond					0.00000	101.90621				0.00	0	75,000,000,000
Total DVFB26 SPOT										0.00	0	75,000,000,000
Total For DVFB26										0.00	0	75,000,000,000
E170/R On 01/08/2020 Spot Bond			100.00000	71.49312	100.00000	71.01001				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			7.74500	102.82273	7.74500	102.74900				0.00	0	0
Total E174 SPOT										0.00	0	0
Total For E174										0.00	0	0
E175 On 01/08/2021 Spot Bond			7.79500	107.97673	7.79500	107.90894				0.00	0	0
Total E175 SPOT										0.00	0	0
Total For E175										0.00	0	0
ECN20 On 14/03/2020 Spot Bond			7.40000	103.98175	7.40000	103.91905				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			7.50000	108.10459	7.50000	108.03900				0.00	0	0
Total ECN22 SPOT										0.00	0	0
Total For ECN22										0.00	0	0
ECN24 On 14/03/2024 Spot Bond			8.40500	109.14090	8.40500	109.06687				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			4.96000	102.42418	4.96000	102.37659				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			4.68000	91.41677	4.68000	91.37636				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EL037 SPOT										0.00	0	0
Total For EL037										0.00	0	0
EL037/I On 31/01/2037 Spot Bond			2.25000	127.42746	2.25000	127.39622				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			4.64000	128.43713	4.62000	128.56575				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			4.65000	114.02249	4.65000	113.97237				0.00	0	0
Total EL29 SPOT										0.00	0	0
Total For EL29										0.00	0	0
EL30 On 29/07/2030 Spot Bond			4.49000	112.56460	4.49000	112.51656				0.00	0	0
Total EL30 SPOT										0.00	0	0
Total For EL30										0.00	0	0
EL31 On 02/06/2031 Spot Bond			4.62000	103.18702	4.62000	103.14212				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			4.65000	93.19795	4.65000	93.15698				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	127.42746	2.25000	127.39622				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	118.17236				0.00	0	0
Total ELN001 SPOT										0.00	0	0
Total For ELN001										0.00	0	0
ELN002 On 07/06/2024 Spot Bond					0.00000	116.30146				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			7.22000	101.73807	7.22000	101.67975				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EMM01 SPOT										0.00	0	0
Total For EMM01										0.00	0	0
EMM02 On 11/03/2021 Spot Bond			7.24500	107.87171	7.24500	107.80846				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			9.83000	103.23191	9.83000	103.15029				0.00	0	100,000,000
Total EMM03 SPOT										0.00	0	100,000,000
Total For EMM03										0.00	0	100,000,000
EMM04 On 16/05/2028 Spot Bond			10.87500	10.87500	10.87500	96.39338				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			10.92500	10.92500	10.92500	102.13513				0.00	0	666,666,600
Total EMM05 SPOT										0.00	0	666,666,600
Total For EMM05										0.00	0	666,666,600
EMM06 On 23/06/2025 Spot Bond			9.98000	9.98000	9.98000	101.71427				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			9.83000	9.83000	9.83000	102.67432				0.00	0	0
Total EMM07 SPOT										0.00	0	0
Total For EMM07										0.00	0	0
EMM07 On 17/07/2032 Spot Bond			11.23500	11.23500	11.23500	83.02769				0.00	0	0
Total EMM07P SPOT										0.00	0	0
Total For EMM07P										0.00	0	0
ENX01 On 23/04/2021 Spot Bond					0.00000	100.08150				0.00	0	0
Total ENX01 SPOT										0.00	0	0
Total For ENX01										0.00	0	0
ENX01: On 23/04/2021 Spot Bond					0.00000	100.08418				0.00	0	0
Total ENX01S SPOT										0.00	0	0
Total For ENX01S										0.00	0	0
ENX02 On 10/09/2022 Spot Bond					0.00000	101.37191				0.00	0	0
Total ENX02 SPOT										0.00	0	0
Total For ENX02										0.00	0	0
ENX03 On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total ENX03U SPOT										0.00	0	0
Total For ENX03U										0.00	0	0
ENX04 On 01/05/2020 Spot Bond					0.00000	100.73248				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ENX04 SPOT										0.00	0	0
Total For ENX04										0.00	0	0
ENX05 On 01/05/2020 Spot Bond					0.00000	99.93119				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	101.16613				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	101.41966				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	101.50143				0.00	0	0
Total EPF011 SPOT										0.00	0	0
Total For EPF011										0.00	0	0
EPF012 On 06/11/2020 Spot Bond					0.00000	100.27384				0.00	0	0
Total EPF012 SPOT										0.00	0	0
Total For EPF012										0.00	0	0
EPF014 On 28/05/2021 Spot Bond					0.00000	102.00952				0.00	0	0
Total EPF014 SPOT										0.00	0	0
Total For EPF014										0.00	0	0
EPF015 On 04/06/2023 Spot Bond					0.00000	101.42995				0.00	0	0
Total EPF015 SPOT										0.00	0	0
Total For EPF015										0.00	0	0
EPF016 On 07/09/2021 Spot Bond					0.00000	101.23203				0.00	0	0
Total EPF016 SPOT										0.00	0	0
Total For EPF016										0.00	0	0
EPF017 On 07/09/2023 Spot Bond					0.00000	101.25361				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	101.19040				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	101.19316				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	99.85187				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EPF020 SPOT										0.00	0	0
Total For EPF020										0.00	0	0
EPF04L On 20/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF04U SPOT										0.00	0	0
Total For EPF04U										0.00	0	0
EPF05L On 22/02/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF05U SPOT										0.00	0	0
Total For EPF05U										0.00	0	0
EPF08L On 03/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF08U SPOT										0.00	0	0
Total For EPF08U										0.00	0	0
EPF09L On 03/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF09U SPOT										0.00	0	0
Total For EPF09U										0.00	0	0
EPF10L On 09/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF10U SPOT										0.00	0	0
Total For EPF10U										0.00	0	0
EPF11L On 01/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF11U SPOT										0.00	0	0
Total For EPF11U										0.00	0	0
EPF12L On 01/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF12U SPOT										0.00	0	0
Total For EPF12U										0.00	0	0
EPF13L On 28/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EPF13U SPOT										0.00	0	0
Total For EPF13U										0.00	0	0
EPFC4: On 04/03/2020 Spot Bond					0.00000	101.29611				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	101.04508				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	99.86120				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	100.57704				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total EQS06 SPOT										0.00	0	0
Total For EQS06										0.00	0	0
EQS10 On 28/07/2022 Spot Bond					0.00000	100.19148				0.00	0	0
Total EQS10 SPOT										0.00	0	0
Total For EQS10										0.00	0	0
EQS11 On 20/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total EQS11U SPOT										0.00	0	0
Total For EQS11U										0.00	0	0
EQT00 On 03/06/2022 Spot Bond					0.00000	101.38127				0.00	0	0
Total EQT002 SPOT										0.00	0	0
Total For EQT002										0.00	0	0
EQT00 On 03/06/2024 Spot Bond					0.00000	101.40523				0.00	0	0
Total EQT003 SPOT										0.00	0	0
Total For EQT003										0.00	0	0
EQT00 On 16/04/2025 Spot Bond					0.00000	100.39904				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	101.75365				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	101.70310				0.00	0	0
Total ERS3B7 SPOT										0.00	0	0
Total For ERS3B7										0.00	0	0
ERS3C On 17/05/2022 Spot Bond					0.00000	101.83444				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	101.71320				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	102.74400	10.00000	102.66300				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	102.05749				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total ERSA21 SPOT										0.00	0	0
Total For ERSA21										0.00	0	0
ERSA2 On 17/08/2020 Spot Bond					0.00000	101.70311				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	101.76369				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	101.68699				0.00	0	0
Total ERSA26 SPOT										0.00	0	0
Total For ERSA26										0.00	0	0
ERSA2 On 17/08/2022 Spot Bond					0.00000	101.66271				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			7.84500	105.86391	7.84500	105.79679				0.00	0	2,360,931,300
Total ES23 SPOT										0.00	0	2,360,931,300
Total For ES23										0.00	0	2,360,931,300
ES23/R On 25/01/2023 Spot Bond			10.00000	100.24157	10.00000	100.16097				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			9.23000	96.26390	9.23000	96.19272				0.00	0	7,087,844,100
Total ES26 SPOT										0.00	0	7,087,844,100
Total For ES26										0.00	0	7,087,844,100
ES26/R On 02/04/2026 Spot Bond			7.85000	102.64302	7.85000	102.57826				0.00	0	0
Total ES26/R186 SPOT										0.00	0	0
Total For ES26/R186										0.00	0	0
ES33 On 15/09/2033 Spot Bond			10.95500	78.73377	11.03500	78.20724				0.00	0	8,526,886,900
Total ES33 SPOT										0.00	0	8,526,886,900
Total For ES33										0.00	0	8,526,886,900
ES33/R On 15/09/2033 Spot Bond			7.50000	102.89313	7.50000	102.83072				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			11.32000	79.56087	11.32000	79.48910				0.00	0	1,297,161,500
Total ES42 SPOT										0.00	0	1,297,161,500
Total For ES42										0.00	0	1,297,161,500
ES42/R On 25/04/2042 Spot Bond			8.50000	102.32374	8.50000	102.25394				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.31513				0.00	0	0
Total ESFR03 SPOT										0.00	0	0
Total For ESFR03										0.00	0	0
EXX04 On 13/06/2022 Spot Bond					0.00000	101.17072				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	101.20252				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	101.03569				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	101.06955				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	13.45269	100.00000	13.35516				0.00	0	0
Total FFA1U SPOT										0.00	0	0
Total For FFA1U										0.00	0	0
FFB1U On 20/11/2026 Spot Bond			100.00000	21.82894	100.00000	21.67068				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.85342				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	101.87737				0.00	0	0
Total FIFB12 SPOT										0.00	0	0
Total For FIFB12										0.00	0	0
FIFB14 On 07/11/2022 Spot Bond					0.00000	99.85168				0.00	0	0
Total FIFB14 SPOT										0.00	0	0
Total For FIFB14										0.00	0	0
FIFB15 On 20/11/2022 Spot Bond					0.00000	101.69889				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	101.80274				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	101.85522				0.00	0	0
Total FIFB17 SPOT										0.00	0	0
Total For FIFB17										0.00	0	0
FIFB18 On 29/10/2024 Spot Bond					0.00000	100.04315				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FIFB18 SPOT										0.00	0	0
Total For FIFB18										0.00	0	0
FIFC33 On 03/06/2020 Spot Bond					0.00000	101.33315				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	99.86274				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
FNTG1U On 10/03/2020 Spot Bond					0.00000	103.01400				0.00	0	0
Total FNTG10 SPOT										0.00	0	0
Total For FNTG10										0.00	0	0
FNTH1U On 08/04/2020 Spot Bond					0.00000	102.33934				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	101.31178				0.00	0	0
Total FNTI10 SPOT										0.00	0	0
Total For FNTI10										0.00	0	0
FPA1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPA1U SPOT										0.00	0	0
Total For FPA1U										0.00	0	0
FPB1U On 20/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FPB1U SPOT										0.00	0	0
Total For FPB1U										0.00	0	0
FRB13 On 02/06/2021 Spot Bond					0.00000	102.97647				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			9.59000	9.59000	9.59000	102.11655				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	101.85770				0.00	500,000,000	500,000,000
Total FRB15 SPOT										0.00	500,000,000	500,000,000
Total For FRB15										0.00	500,000,000	500,000,000
FRB16 On 08/07/2020 Spot Bond					0.00000	101.65240				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRB16 SPOT										0.00	0	0
Total For FRB16										0.00	0	0
FRB17 On 08/01/2022 Spot Bond					0.00000	104.54818				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	103.76409				0.00	0	200,000,000
Total FRB18 SPOT										0.00	0	200,000,000
Total For FRB18										0.00	0	200,000,000
FRB19 On 14/04/2021 Spot Bond			9.59000	106.78317	9.59000	106.70122				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	102.90848				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	105.83287				0.00	0	0
Total FRB21 SPOT										0.00	0	0
Total For FRB21										0.00	0	0
FRB22 On 08/12/2022 Spot Bond					0.00000	107.01307				0.00	0	0
Total FRB22 SPOT										0.00	0	0
Total For FRB22										0.00	0	0
FRB23 On 20/09/2027 Spot Bond					0.00000	104.95906				0.00	0	0
Total FRB23 SPOT										0.00	0	0
Total For FRB23										0.00	0	0
FRB24 On 08/11/2023 Spot Bond					0.00000	102.03859				0.00	0	0
Total FRB24 SPOT										0.00	0	0
Total For FRB24										0.00	0	0
FRB25 On 19/09/2024 Spot Bond					0.00000	103.87924				0.00	0	0
Total FRB25 SPOT										0.00	0	0
Total For FRB25										0.00	0	0
FRB26 On 03/06/2024 Spot Bond					0.00000	101.56348				0.00	0	0
Total FRB26 SPOT										0.00	0	0
Total For FRB26										0.00	0	0
FRB27 On 03/06/2026 Spot Bond			9.68000	104.07186	9.68000	103.99126				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRB27 SPOT									0.00	0	0
Total For FRB27									0.00	0	0
FRBI22 On 31/01/2022 Spot Bond			3.55000	159.45453	3.55000	159.39862			0.00	0	0
Total FRBI22 SPOT									0.00	0	0
Total For FRBI22									0.00	0	0
FRBI23 On 07/12/2023 Spot Bond			3.99000	3.99000	3.99000	292.39396			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			4.38000	4.38000	4.38000	130.62026		657,000,000,000.00	150,000,000	75,000,000	
Total FRBI25 SPOT								657,000,000,000.00	150,000,000	75,000,000	
Total For FRBI25								657,000,000,000.00	150,000,000	75,000,000	
FRBI28 On 31/03/2028 Spot Bond			4.50000	176.69986	4.50000	176.62468		0.00	0	0	
Total FRBI28 SPOT								0.00	0	0	
Total For FRBI28								0.00	0	0	
FRBI29 On 31/03/2029 Spot Bond			4.62000	4.62000	4.62000	93.82325		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			4.80000	4.80000	4.80000	202.83262		0.00	0	0	
Total FRBI33 SPOT								0.00	0	0	
Total For FRBI33								0.00	0	0	
FRBI46 On 31/03/2046 Spot Bond			5.30000	84.64688	5.30000	84.60546		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			5.18000	86.32418	5.18000	86.28256		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			7.34000	7.34000	7.34000	94.21575		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			8.15000	8.15000	8.15000	68.90534		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			8.19000	8.19000	8.19000	68.16089		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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC107 SPOT										0.00	0	0
Total For FRC107										0.00	0	0
FRC121:On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC12U SPOT										0.00	0	0
Total For FRC12U										0.00	0	0
FRC165:On 31/01/2025 Spot Bond			5.23000	5.23000	5.23000	125.55538				0.00	0	0
Total FRC169 SPOT										0.00	0	0
Total For FRC169										0.00	0	0
FRC174:On 06/08/2023 Spot Bond					0.00000	102.02211				0.00	0	0
Total FRC178 SPOT										0.00	0	0
Total For FRC178										0.00	0	0
FRC183:On 06/08/2023 Spot Bond					0.00000	93.40147				0.00	0	0
Total FRC181 SPOT										0.00	0	0
Total For FRC181										0.00	0	0
FRC193:On 25/11/2020 Spot Bond			10.00000	102.74400	10.00000	102.66300				0.00	0	0
Total FRC193/JIBAR SPOT										0.00	0	0
Total For FRC193/JIBAR										0.00	0	0
FRC207:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC207 SPOT										0.00	0	0
Total For FRC207										0.00	0	0
FRC208:On 20/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRC208 SPOT										0.00	0	0
Total For FRC208										0.00	0	0
FRC209:On 07/10/2020 Spot Bond					0.00000	102.26726				0.00	0	0
Total FRC209 SPOT										0.00	0	0
Total For FRC209										0.00	0	0
FRC210:On 07/05/2020 Spot Bond					0.00000	102.04754				0.00	0	0
Total FRC212 SPOT										0.00	0	0
Total For FRC212										0.00	0	0
FRC211: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
FRC220:On 31/01/2022 Spot Bond			4.26000	157.30281	4.26000	157.23861				0.00	0	0
Total FRC221 SPOT										0.00	0	0
Total For FRC221										0.00	0	0
FRC221:On 20/05/2020 Spot Bond					0.00000	101.75803				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC225 SPOT										0.00	0	0
Total For FRC225										0.00	0	0
FRC23: On 31/01/2022 Spot Bond			5.12000	154.74555	5.12000	154.67170				0.00	0	0
Total FRC233 SPOT										0.00	0	0
Total For FRC233										0.00	0	0
FRC23: On 20/12/2020 Spot Bond					0.00000	101.61483				0.00	0	0
Total FRC234 SPOT										0.00	0	0
Total For FRC234										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	98.29864				0.00	0	0
Total FRC236 SPOT										0.00	0	0
Total For FRC236										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	105.09101				0.00	0	0
Total FRC237 SPOT										0.00	0	0
Total For FRC237										0.00	0	0
FRC23: On 08/02/2020 Spot Bond					0.00000	98.38198				0.00	0	0
Total FRC238 SPOT										0.00	0	0
Total For FRC238										0.00	0	0
FRC23: On 19/10/2020 Spot Bond					0.00000	105.27860				0.00	0	0
Total FRC239 SPOT										0.00	0	0
Total For FRC239										0.00	0	0
FRC24: On 19/10/2020 Spot Bond					0.00000	104.99706				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	98.23059				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	98.21918				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	100.57148				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	99.46430				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	100.56568				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC245 SPOT										0.00	0	0
Total For FRC245										0.00	0	0
FRC245 On 19/10/2020 Spot Bond					0.00000	100.45211				0.00	0	0
Total FRC246 SPOT										0.00	0	0
Total For FRC246										0.00	0	0
FRC246 On 08/02/2020 Spot Bond					0.00000	98.71853				0.00	0	0
Total FRC247 SPOT										0.00	0	0
Total For FRC247										0.00	0	0
FRC247 On 08/02/2020 Spot Bond					0.00000	102.86436				0.00	0	0
Total FRC248 SPOT										0.00	0	0
Total For FRC248										0.00	0	0
FRC248 On 19/10/2020 Spot Bond					0.00000	104.59929				0.00	0	0
Total FRC249 SPOT										0.00	0	0
Total For FRC249										0.00	0	0
FRC249 On 19/10/2020 Spot Bond					0.00000	100.45065				0.00	0	0
Total FRC250 SPOT										0.00	0	0
Total For FRC250										0.00	0	0
FRC250 On 13/02/2022 Spot Bond					0.00000	102.22209				0.00	0	0
Total FRC251 SPOT										0.00	0	0
Total For FRC251										0.00	0	0
FRC251 On 14/03/2022 Spot Bond					0.00000	101.12316				0.00	0	0
Total FRC252 SPOT										0.00	0	0
Total For FRC252										0.00	0	0
FRC252 On 27/03/2020 Spot Bond					0.00000	100.89349				0.00	0	0
Total FRC254 SPOT										0.00	0	0
Total For FRC254										0.00	0	0
FRC254 On 05/10/2022 Spot Bond					0.00000	0.00000				0.00	0	0
Total FRC255 SPOT										0.00	0	0
Total For FRC255										0.00	0	0
FRC255 On 17/07/2027 Spot Bond					0.00000	102.25744				0.00	0	0
Total FRC256 SPOT										0.00	0	0
Total For FRC256										0.00	0	0
FRC256 On 27/03/2020 Spot Bond					0.00000	100.83090				0.00	0	0
Total FRC257 SPOT										0.00	0	0
Total For FRC257										0.00	0	0
FRC257 On 08/05/2020 Spot Bond					0.00000	102.18343				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC258 SPOT										0.00	0	0
Total For FRC258										0.00	0	0
FRC26 On 10/10/2020 Spot Bond					0.00000	100.53319				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	100.47500				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	100.61843				0.00	0	0
Total FRC264 SPOT										0.00	0	0
Total For FRC264										0.00	0	0
FRC26 On 20/06/2021 Spot Bond					0.00000	103.21984				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	104.96811				0.00	0	0
Total FRC267 SPOT										0.00	0	0
Total For FRC267										0.00	0	0
FRC27 On 30/01/2023 Spot Bond					0.00000	100.02223				0.00	0	0
Total FRC271 SPOT										0.00	0	0
Total For FRC271										0.00	0	0
FRC27 On 30/01/2023 Spot Bond			9.58400	9.58400	9.58400	100.02572				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	102.47456	9.80000	102.39379				0.00	0	0
Total FRC274 SPOT										0.00	0	0
Total For FRC274										0.00	0	0
FRC27 On 12/12/2020 Spot Bond					0.00000	101.19736				0.00	0	0
Total FRC275 SPOT										0.00	0	0
Total For FRC275										0.00	0	0
FRC27 On 12/12/2020 Spot Bond					0.00000	101.20007				0.00	0	0
Total FRC276 SPOT										0.00	0	0
Total For FRC276										0.00	0	0
FRC27 On 04/03/2021 Spot Bond					0.00000	101.35131				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	100.79587				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC278 SPOT										0.00	0	0
Total For FRC278										0.00	0	0
FRC278: On 21/11/2022 Spot Bond					0.00000	101.68600				0.00	0	0
Total FRC279 SPOT										0.00	0	0
Total For FRC279										0.00	0	0
FRC279: On 20/12/2023 Spot Bond					0.00000	101.13206				0.00	0	0
Total FRC280 SPOT										0.00	0	0
Total For FRC280										0.00	0	0
FRC280: On 27/02/2023 Spot Bond			3.57000	3.57000	3.57000	107.14093				0.00	0	0
Total FRC282 SPOT										0.00	0	0
Total For FRC282										0.00	0	0
FRC282: On 26/01/2021 Spot Bond					0.00000	100.58100				0.00	0	0
Total FRC283 SPOT										0.00	0	0
Total For FRC283										0.00	0	0
FRC283: On 11/11/2024 Spot Bond					0.00000	102.37629				0.00	0	0
Total FRC284 SPOT										0.00	0	0
Total For FRC284										0.00	0	0
FRC284: On 20/12/2022 Spot Bond					0.00000	101.12099				0.00	0	0
Total FRC285 SPOT										0.00	0	0
Total For FRC285										0.00	0	0
FRC285: On 27/02/2023 Spot Bond			3.40000	3.40000	3.40000	105.26667				0.00	0	0
Total FRC286 SPOT										0.00	0	0
Total For FRC286										0.00	0	0
FRC286: On 01/02/2020 Spot Bond					0.00000	99.93358				0.00	0	0
Total FRC287 SPOT										0.00	0	0
Total For FRC287										0.00	0	0
FRC287: On 01/02/2020 Spot Bond					0.00000	99.93358				0.00	0	0
Total FRC288 SPOT										0.00	0	0
Total For FRC288										0.00	0	0
FRC288: On 20/12/2022 Spot Bond					0.00000	101.03782				0.00	0	0
Total FRC289 SPOT										0.00	0	0
Total For FRC289										0.00	0	0
FRC289: On 20/06/2022 Spot Bond					0.00000	102.33824				0.00	0	0
Total FRC290 SPOT										0.00	0	0
Total For FRC290										0.00	0	0
FRC290: On 26/01/2021 Spot Bond					0.00000	100.10130				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC291 SPOT										0.00	0	0
Total For FRC291										0.00	0	0
FRC291 On 18/09/2020 Spot Bond			8.25000	8.25000	8.25000	100.99200				0.00	0	0
Total FRC292 SPOT										0.00	0	0
Total For FRC292										0.00	0	0
FRC292 On 18/04/2021 Spot Bond					0.00000	100.24091				0.00	0	0
Total FRC293 SPOT										0.00	0	0
Total For FRC293										0.00	0	0
FRC293 On 18/04/2021 Spot Bond					0.00000	100.23794				0.00	0	0
Total FRC294 SPOT										0.00	0	0
Total For FRC294										0.00	0	0
FRC294 On 14/05/2024 Spot Bond					0.00000	101.96382				0.00	0	0
Total FRC295 SPOT										0.00	0	0
Total For FRC295										0.00	0	0
FRC295 On 14/05/2024 Spot Bond					0.00000	101.89781				0.00	0	0
Total FRC296 SPOT										0.00	0	0
Total For FRC296										0.00	0	0
FRC296 On 14/05/2024 Spot Bond					0.00000	101.91910				0.00	0	150,000,000
Total FRC297 SPOT										0.00	0	150,000,000
Total For FRC297										0.00	0	150,000,000
FRC297 On 15/11/2020 Spot Bond			8.10000	8.10000	8.10000	101.69206				0.00	0	0
Total FRC298 SPOT										0.00	0	0
Total For FRC298										0.00	0	0
FRC298 On 20/06/2024 Spot Bond					0.00000	101.24539				0.00	0	0
Total FRC299 SPOT										0.00	0	0
Total For FRC299										0.00	0	0
FRC299 On 25/04/2023 Spot Bond					0.00000	101.15628				0.00	0	0
Total FRC300 SPOT										0.00	0	0
Total For FRC300										0.00	0	0
FRC300 On 30/11/2020 Spot Bond					0.00000	101.56727				0.00	0	0
Total FRC301 SPOT										0.00	0	0
Total For FRC301										0.00	0	0
FRC301 On 11/11/2024 Spot Bond					0.00000	102.19493				0.00	0	0
Total FRC302 SPOT										0.00	0	0
Total For FRC302										0.00	0	0
FRC302 On 31/05/2024 Spot Bond					0.00000	104.44578				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC303 SPOT										0.00	0	0
Total For FRC303										0.00	0	0
FRC303 On 28/12/2020 Spot Bond					0.00000	100.73900				0.00	0	0
Total FRC304 SPOT										0.00	0	0
Total For FRC304										0.00	0	0
FRC304 On 06/11/2023 Spot Bond					0.00000	102.31666				0.00	0	0
Total FRC305 SPOT										0.00	0	0
Total For FRC305										0.00	0	0
FRC305 On 27/02/2023 Spot Bond					0.00000	101.49588				0.00	0	0
Total FRC306 SPOT										0.00	0	0
Total For FRC306										0.00	0	0
FRC306 On 12/08/2020 Spot Bond					0.00000	101.72555				0.00	0	0
Total FRC307 SPOT										0.00	0	0
Total For FRC307										0.00	0	0
FRC307 On 31/05/2024 Spot Bond					0.00000	101.96801				0.00	0	0
Total FRC308 SPOT										0.00	0	0
Total For FRC308										0.00	0	0
FRC308 On 20/06/2024 Spot Bond					0.00000	101.02415				0.00	0	0
Total FRC309 SPOT										0.00	0	0
Total For FRC309										0.00	0	0
FRC309 On 20/12/2024 Spot Bond					0.00000	101.11834				0.00	0	0
Total FRC310 SPOT										0.00	0	0
Total For FRC310										0.00	0	0
FRC310 On 23/02/2021 Spot Bond					0.00000	100.81000				0.00	0	0
Total FRC311 SPOT										0.00	0	0
Total For FRC311										0.00	0	0
FRC311 On 23/02/2021 Spot Bond					0.00000	99.99000				0.00	0	0
Total FRC312 SPOT										0.00	0	0
Total For FRC312										0.00	0	0
FRC312 On 20/06/2024 Spot Bond					0.00000	101.18872				0.00	0	0
Total FRC313 SPOT										0.00	0	0
Total For FRC313										0.00	0	0
FRC313 On 23/02/2021 Spot Bond					0.00000	103.25000				0.00	0	0
Total FRC314 SPOT										0.00	0	0
Total For FRC314										0.00	0	0
FRC314 On 13/10/2026 Spot Bond					0.00000	99.78842				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC315 SPOT										0.00	0	0
Total For FRC315										0.00	0	0
FRC315 On 15/09/2033 Spot Bond					0.00000	101.17514				0.00	0	0
Total FRC316 SPOT										0.00	0	0
Total For FRC316										0.00	0	0
FRC316 On 31/07/2034 Spot Bond					0.00000	99.99985				0.00	0	0
Total FRC317 SPOT										0.00	0	0
Total For FRC317										0.00	0	0
FRC317 On 20/12/2024 Spot Bond					0.00000	101.10926				0.00	0	0
Total FRC318 SPOT										0.00	0	0
Total For FRC318										0.00	0	0
FRC318 On 20/12/2026 Spot Bond					0.00000	101.18852				0.00	0	0
Total FRC319 SPOT										0.00	0	0
Total For FRC319										0.00	0	0
FRC319 On 23/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRC320 SPOT										0.00	0	0
Total For FRC320										0.00	0	0
FRC320 On 24/10/2020 Spot Bond					0.00000	100.16291				0.00	0	0
Total FRC321 SPOT										0.00	0	0
Total For FRC321										0.00	0	0
FRC321 On 20/12/2024 Spot Bond					0.00000	101.33363				0.00	0	0
Total FRC322 SPOT										0.00	0	0
Total For FRC322										0.00	0	0
FRC322 On 20/12/2024 Spot Bond					0.00000	101.20679				0.00	0	0
Total FRC323 SPOT										0.00	0	0
Total For FRC323										0.00	0	0
FRC323 On 20/06/2026 Spot Bond					0.00000	101.12612				0.00	0	0
Total FRC324 SPOT										0.00	0	0
Total For FRC324										0.00	0	0
FRC324 On 02/04/2024 Spot Bond					0.00000	100.71437				0.00	0	0
Total FRC325 SPOT										0.00	0	0
Total For FRC325										0.00	0	0
FRC325 On 20/12/2022 Spot Bond					0.00000	101.18878				0.00	0	0
Total FRC326 SPOT										0.00	0	0
Total For FRC326										0.00	0	0
FRC326 On 30/09/2022 Spot Bond					0.00000	100.75444				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRC327 SPOT										0.00	0	0
Total For FRC327										0.00	0	0
FRC327 On 27/12/2022 Spot Bond					0.00000	101.39444				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			4.90000	4.90000	4.90000	155.32325				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			4.84000	4.84000	4.84000	155.50156				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			4.82000	4.82000	4.82000	155.56105				0.00	0	0
Total FRC71 SPOT										0.00	0	0
Total For FRC71										0.00	0	0
FRD161 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
FRD171 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD17U SPOT										0.00	0	0
Total For FRD17U										0.00	0	0
FRD191 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD19U SPOT										0.00	0	0
Total For FRD19U										0.00	0	0
FRD201 On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD20U SPOT										0.00	0	0
Total For FRD20U										0.00	0	0
FRD231 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD23U SPOT										0.00	0	0
Total For FRD23U										0.00	0	0
FRD241 On 28/09/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total FRD24U SPOT										0.00	0	0
Total For FRD24U										0.00	0	0
FRD251 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
FRD261 On 28/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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
FRI33 On 28/02/2033 Spot Bond			5.36000	85.13376	5.36000	85.09128				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			4.91000	100.03978	4.91000	99.99371				0.00	0	0
Total FRI38 SPOT										0.00	0	0
Total For FRI38										0.00	0	0
FRJ022 On 28/10/2022 Spot Bond					0.00000	100.00910				0.00	0	0
Total FRJ022 SPOT										0.00	0	0
Total For FRJ022										0.00	0	0
FRJ20 On 20/09/2020 Spot Bond					0.00000	101.17521				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	101.40501				0.00	0	0
Total FRJ21 SPOT										0.00	0	0
Total For FRJ21										0.00	0	0
FRJ22 On 07/03/2022 Spot Bond					0.00000	102.28754				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRJ22 SPOT										0.00	0	0
Total For FRJ22										0.00	0	0
FRJ23 On 31/07/2023 Spot Bond					0.00000	101.12920				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	101.75930				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	104.61797				0.00	1,000,000,000	1,000,000,000
Total FRJ25 SPOT										0.00	1,000,000,000	1,000,000,000
Total For FRJ25										0.00	1,000,000,000	1,000,000,000
FRJ26 On 14/02/2026 Spot Bond					0.00000	102.44768				0.00	0	0
Total FRJ26 SPOT										0.00	0	0
Total For FRJ26										0.00	0	0
FRJ27 On 25/01/2027 Spot Bond					0.00000	103.39337				0.00	2,000,000,000	1,000,000,000
Total FRJ27 SPOT										0.00	2,000,000,000	1,000,000,000
Total For FRJ27										0.00	2,000,000,000	1,000,000,000
FRJ29 On 14/02/2029 Spot Bond					0.00000	103.06437				0.00	1,000,000,000	500,000,000
Total FRJ29 SPOT										0.00	1,000,000,000	500,000,000
Total For FRJ29										0.00	1,000,000,000	500,000,000
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
FRS101 On 15/01/2024 Spot Bond			4.12800	4.12800	4.12800	106.97960				0.00	0	0
Total FRS100 SPOT										0.00	0	0
Total For FRS100										0.00	0	0
FRS102 On 31/01/2038 Spot Bond			4.50000	4.50000	4.50000	105.82632				0.00	0	0
Total FRS101 SPOT										0.00	0	0
Total For FRS101										0.00	0	0
FRS103 On 23/01/2024 Spot Bond					0.00000	100.44247				0.00	0	0
Total FRS103 SPOT										0.00	0	0
Total For FRS103										0.00	0	0
FRS104 On 23/01/2024 Spot Bond					0.00000	100.16974				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS104 SPOT									0.00	0	0
Total For FRS104									0.00	0	0
FRS108 On 31/01/2038 Spot Bond			4.64000	103.83534	4.64000	103.78979			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			4.65000	206.16683	4.65000	206.07663			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			4.78000	101.84602	4.78000	101.80018			0.00	0	0
Total FRS110 SPOT									0.00	0	0
Total For FRS110									0.00	0	0
FRS111 On 07/12/2033 Spot Bond			4.68000	4.68000	4.68000	205.42279			0.00	0	0
Total FRS112 SPOT									0.00	0	0
Total For FRS112									0.00	0	0
FRS113 On 31/01/2025 Spot Bond			4.78000	128.26616	4.78000	128.20843			0.00	0	0
Total FRS114 SPOT									0.00	0	0
Total For FRS114									0.00	0	0
FRS114 On 31/01/2038 Spot Bond			3.70500	118.38331	3.70500	118.34031			0.00	0	0
Total FRS115 SPOT									0.00	0	0
Total For FRS115									0.00	0	0
FRS115 On 31/01/2038 Spot Bond			4.78000	101.84602	4.78000	101.80018		382,400,000,000.00	80,000,000	20,000,000	
Total FRS119 SPOT								382,400,000,000.00	80,000,000	20,000,000	
Total For FRS119								382,400,000,000.00	80,000,000	20,000,000	
FRS120 On 07/12/2033 Spot Bond			4.80000	202.92386	4.80000	202.83262		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			4.85000	201.85667	4.85000	201.76510		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			4.31000	163.48376	4.31000	131.04760		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			4.88000	201.21963	4.88000	201.12789		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			4.78000	101.84602	4.78000	101.80018		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS124 SPOT									0.00	0	0
Total For FRS124									0.00	0	0
FRS124 On 31/03/2028 Spot Bond			5.15000	168.75686	5.15000	168.67628			0.00	0	0
Total FRS126 SPOT									0.00	0	0
Total For FRS126									0.00	0	0
FRS126 On 31/01/2038 Spot Bond			5.53000	91.94067	5.53000	91.89377			0.00	0	0
Total FRS127 SPOT									0.00	0	0
Total For FRS127									0.00	0	0
FRS127 On 31/03/2028 Spot Bond			5.04000	170.07168	5.04000	169.99196			0.00	0	0
Total FRS129 SPOT									0.00	0	0
Total For FRS129									0.00	0	0
FRS129 On 31/03/2028 Spot Bond			5.10000	169.35305	5.10000	169.27287			0.00	0	0
Total FRS131 SPOT									0.00	0	0
Total For FRS131									0.00	0	0
FRS131 On 07/12/2033 Spot Bond			5.39000	190.75688	5.39000	190.66213			0.00	0	0
Total FRS132 SPOT									0.00	0	0
Total For FRS132									0.00	0	0
FRS132 On 24/03/2020 Spot Bond					0.00000	108.74795			0.00	0	0
Total FRS133 SPOT									0.00	0	0
Total For FRS133									0.00	0	0
FRS133 On 31/01/2038 Spot Bond			5.46000	92.81412	5.46000	92.76728			0.00	0	0
Total FRS134 SPOT									0.00	0	0
Total For FRS134									0.00	0	0
FRS134 On 31/01/2038 Spot Bond			4.78000	4.78000	4.78000	101.80018			0.00	0	0
Total FRS135 SPOT									0.00	0	0
Total For FRS135									0.00	0	0
FRS135 On 31/01/2038 Spot Bond			4.78000	101.84602	4.78000	101.80018		286,800,000,000.00	60,000,000	15,000,000	
Total FRS136 SPOT								286,800,000,000.00	60,000,000	15,000,000	
Total For FRS136								286,800,000,000.00	60,000,000	15,000,000	
FRS136 On 31/03/2028 Spot Bond			4.91000	171.64080	4.91000	171.56214		0.00	0	0	
Total FRS137 SPOT									0.00	0	0
Total For FRS137									0.00	0	0
FRS137 On 07/12/2033 Spot Bond			5.16000	195.39088	5.16000	195.29742		0.00	0	0	
Total FRS138 SPOT									0.00	0	0
Total For FRS138									0.00	0	0
FRS138 On 31/03/2028 Spot Bond			5.04000	170.07168	5.04000	169.99196		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS142 SPOT										0.00	0	0
Total For FRS142										0.00	0	0
FRS142 On 31/03/2028 Spot Bond			5.04000	170.07168	5.04000	169.99196				0.00	0	0
Total FRS143 SPOT										0.00	0	0
Total For FRS143										0.00	0	0
FRS143 On 31/03/2028 Spot Bond			5.33000	166.63056	5.33000	166.54860				0.00	0	0
Total FRS145 SPOT										0.00	0	0
Total For FRS145										0.00	0	0
FRS145 On 31/01/2025 Spot Bond			5.08000	126.49271	5.08000	126.43274				0.00	0	0
Total FRS146 SPOT										0.00	0	0
Total For FRS146										0.00	0	0
FRS146 On 31/01/2022 Spot Bond			3.96000	158.20747	3.96000	158.14674				0.00	0	0
Total FRS147 SPOT										0.00	0	0
Total For FRS147										0.00	0	0
FRS147 On 31/03/2028 Spot Bond			5.39000	165.92866	5.39000	165.84626				0.00	0	0
Total FRS149 SPOT										0.00	0	0
Total For FRS149										0.00	0	0
FRS149 On 31/03/2028 Spot Bond			5.43000	165.46263	5.43000	165.37992				0.00	0	0
Total FRS150 SPOT										0.00	0	0
Total For FRS150										0.00	0	0
FRS150 On 31/01/2025 Spot Bond			5.05000	126.66880	5.05000	126.60904				0.00	0	0
Total FRS151 SPOT										0.00	0	0
Total For FRS151										0.00	0	0
FRS151 On 31/03/2028 Spot Bond			4.85000	172.37063	4.85000	172.29246				0.00	0	0
Total FRS152 SPOT										0.00	0	0
Total For FRS152										0.00	0	0
FRS152 On 31/03/2028 Spot Bond			5.44000	5.44000	5.44000	165.26358				0.00	0	0
Total FRS153 SPOT										0.00	0	0
Total For FRS153										0.00	0	0
FRS153 On 20/06/2022 Spot Bond					0.00000	12.09822				0.00	0	0
Total FRS158 SPOT										0.00	0	0
Total For FRS158										0.00	0	0
FRS158 On 06/06/2023 Spot Bond					0.00000	13.58981				0.00	0	0
Total FRS159 SPOT										0.00	0	0
Total For FRS159										0.00	0	0
FRS159 On 06/06/2024 Spot Bond					0.00000	16.24713				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS160 SPOT										0.00	0	0
Total For FRS160										0.00	0	0
FRS160 On 06/06/2025 Spot Bond					0.00000	18.26646				0.00	0	0
Total FRS161 SPOT										0.00	0	0
Total For FRS161										0.00	0	0
FRS161 On 20/06/2022 Spot Bond					0.00000	11.29828				0.00	0	0
Total FRS162 SPOT										0.00	0	0
Total For FRS162										0.00	0	0
FRS162 On 06/06/2023 Spot Bond					0.00000	12.45738				0.00	0	0
Total FRS163 SPOT										0.00	0	0
Total For FRS163										0.00	0	0
FRS163 On 06/06/2024 Spot Bond					0.00000	14.66224				0.00	0	0
Total FRS164 SPOT										0.00	0	0
Total For FRS164										0.00	0	0
FRS164 On 06/06/2025 Spot Bond					0.00000	16.35149				0.00	0	0
Total FRS165 SPOT										0.00	0	0
Total For FRS165										0.00	0	0
FRS165 On 01/08/2022 Spot Bond					0.00000	10.40861				0.00	0	0
Total FRS167 SPOT										0.00	0	0
Total For FRS167										0.00	0	0
FRS167 On 01/08/2022 Spot Bond					0.00000	10.40932				0.00	0	0
Total FRS168 SPOT										0.00	0	0
Total For FRS168										0.00	0	0
FRS168 On 01/08/2021 Spot Bond					0.00000	9.73597				0.00	0	0
Total FRS169 SPOT										0.00	0	0
Total For FRS169										0.00	0	0
FRS169 On 01/08/2022 Spot Bond					0.00000	13.02498				0.00	0	0
Total FRS170 SPOT										0.00	0	0
Total For FRS170										0.00	0	0
FRS170 On 16/10/2022 Spot Bond					0.00000	100.39820				0.00	0	0
Total FRS171 SPOT										0.00	0	0
Total For FRS171										0.00	0	0
FRS171 On 16/10/2024 Spot Bond					0.00000	100.42030				0.00	0	0
Total FRS172 SPOT										0.00	0	0
Total For FRS172										0.00	0	0
FRS172 On 13/11/2020 Spot Bond					0.00000	107.55479				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	13.13830				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	13.13829				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	15.56280				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	101.09368				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	100.92498				0.00	0	0
Total FRS182 SPOT										0.00	0	0
Total For FRS182										0.00	0	0
FRS183 On 04/10/2021 Spot Bond					0.00000	111.75171				0.00	0	0
Total FRS183 SPOT										0.00	0	0
Total For FRS183										0.00	0	0
FRS184 On 16/11/2023 Spot Bond					0.00000	118.02819				0.00	0	0
Total FRS184 SPOT										0.00	0	0
Total For FRS184										0.00	0	0
FRS186 On 23/01/2024 Spot Bond					0.00000	117.76351				0.00	0	0
Total FRS186 SPOT										0.00	0	0
Total For FRS186										0.00	0	0
FRS187 On 23/01/2024 Spot Bond					0.00000	127.34578				0.00	0	0
Total FRS187 SPOT										0.00	0	0
Total For FRS187										0.00	0	0
FRS188 On 23/01/2024 Spot Bond					0.00000	119.47769				0.00	0	0
Total FRS188 SPOT										0.00	0	0
Total For FRS188										0.00	0	0
FRS190 On 19/03/2020 Spot Bond					0.00000	101.89728				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS192 SPOT										0.00	0	0
Total For FRS192										0.00	0	0
FRS192 On 23/03/2020 Spot Bond					0.00000	118.68354				0.00	0	0
Total FRS193 SPOT										0.00	0	0
Total For FRS193										0.00	0	0
FRS193 On 19/06/2026 Spot Bond					0.00000	39.62941				0.00	0	0
Total FRS194 SPOT										0.00	0	0
Total For FRS194										0.00	0	0
FRS194 On 19/06/2026 Spot Bond					0.00000	40.27076				0.00	0	0
Total FRS195 SPOT										0.00	0	0
Total For FRS195										0.00	0	0
FRS195 On 05/08/2024 Spot Bond					0.00000	101.92409				0.00	0	0
Total FRS197 SPOT										0.00	0	0
Total For FRS197										0.00	0	0
FRS197 On 03/08/2020 Spot Bond					0.00000	112.83524				0.00	0	0
Total FRS198 SPOT										0.00	0	0
Total For FRS198										0.00	0	0
FRS198 On 05/08/2025 Spot Bond					0.00000	102.10262				0.00	0	0
Total FRS199 SPOT										0.00	0	0
Total For FRS199										0.00	0	0
FRS199 On 12/08/2025 Spot Bond					0.00000	101.94403				0.00	0	0
Total FRS200 SPOT										0.00	0	0
Total For FRS200										0.00	0	0
FRS200 On 06/08/2025 Spot Bond					0.00000	101.60197				0.00	0	0
Total FRS201 SPOT										0.00	0	0
Total For FRS201										0.00	0	0
FRS201 On 23/08/2025 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS202 SPOT										0.00	0	0
Total For FRS202										0.00	0	0
FRS202 On 04/03/2020 Spot Bond					0.00000	109.62454				0.00	0	0
Total FRS203 SPOT										0.00	0	0
Total For FRS203										0.00	0	0
FRS203 On 11/09/2020 Spot Bond					0.00000	102.31912				0.00	0	0
Total FRS204 SPOT										0.00	0	0
Total For FRS204										0.00	0	0
FRS204 On 15/03/2021 Spot Bond					0.00000	101.37885				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRS205 SPOT										0.00	0	0
Total For FRS205										0.00	0	0
FRS205 On 14/10/2025 Spot Bond					0.00000	100.45753				0.00	0	0
Total FRS206 SPOT										0.00	0	0
Total For FRS206										0.00	0	0
FRS206 On 16/11/2020 Spot Bond					0.00000	100.05395				0.00	0	0
Total FRS207 SPOT										0.00	0	0
Total For FRS207										0.00	0	0
FRS207 On 16/11/2020 Spot Bond					0.00000	103.94749				0.00	0	0
Total FRS208 SPOT										0.00	0	0
Total For FRS208										0.00	0	0
FRS208 On 18/11/2024 Spot Bond					0.00000	101.73599				0.00	0	0
Total FRS209 SPOT										0.00	0	0
Total For FRS209										0.00	0	0
FRS209 On 22/05/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total FRS210 SPOT										0.00	0	0
Total For FRS210										0.00	0	0
FRS210 On 20/12/2020 Spot Bond					0.00000	110.34959				0.00	0	0
Total FRS211 SPOT										0.00	0	0
Total For FRS211										0.00	0	0
FRS36 On 07/12/2023 Spot Bond			3.79000	3.79000	3.79000	294.41228				0.00	0	0
Total FRS36 SPOT										0.00	0	0
Total For FRS36										0.00	0	0
FRS37 On 07/12/2023 Spot Bond			3.68000	3.68000	3.68000	295.52952				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			4.40000	4.40000	4.40000	288.30819				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			3.75000	158.84465	3.75000	158.78638				0.00	0	0
Total FRS46 SPOT										0.00	0	0
Total For FRS46										0.00	0	0
FRS49 On 27/10/2020 Spot Bond					0.00000	100.08732				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			3.45000	159.76060	3.45000	159.70585				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total FRS51 SPOT									0.00	0	0
Total For FRS51									0.00	0	0
FRS62 On 04/11/2026 Spot Bond					0.00000	99.91341			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			4.48000	98.52735	4.48000	98.48538			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			4.17000	72.55841	4.17000	104.90982			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			4.24000	4.24000	4.24000	131.47654			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			4.27000	4.27000	4.27000	131.29251			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			4.59000	4.59000	4.59000	286.43813			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			7.03500	104.05697	7.03500	103.99801		2,251,200,000,000.00	320,000,000	160,000,000	
Total FRX20 SPOT								2,251,200,000,000.00	320,000,000	160,000,000	
Total For FRX20								2,251,200,000,000.00	320,000,000	160,000,000	
FRX23 On 28/02/2023 Spot Bond			7.61500	7.61500	7.61500	103.63028		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			8.04000	112.30174	8.04000	112.22921		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			8.10800	107.35882	8.10800	107.28852		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			8.37000	108.90336	8.37000	108.83019		753,300,000,000.00	90,000,000	15,320,000,000	
Total FRX26 SPOT								753,300,000,000.00	90,000,000	15,320,000,000	
Total For FRX26								753,300,000,000.00	90,000,000	15,320,000,000	
FRX27 On 07/03/2027 Spot Bond			8.44000	113.35220	8.44000	113.27500		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FRX27 SPOT										0.00	0	0
Total For FRX27										0.00	0	0
FRX28 On 26/07/2028 Spot Bond			8.77000	108.17585	8.77000	108.09935				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			9.13300	104.06650	9.13300	103.98992				0.00	0	200,000,000
Total FRX30 SPOT										0.00	0	200,000,000
Total For FRX30										0.00	0	200,000,000
FRX31 On 21/02/2031 Spot Bond			9.35900	105.23386	9.35900	105.15543				0.00	0	0
Total FRX31 SPOT										0.00	0	0
Total For FRX31										0.00	0	0
FRX32 On 31/03/2032 Spot Bond			9.46500	111.12003	9.46500	111.03584				0.00	0	0
Total FRX32 SPOT										0.00	0	0
Total For FRX32										0.00	0	0
FRX45 On 14/04/2045 Spot Bond			10.68000	79.15415	10.68000	79.08667				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	101.60697				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
FS3B1 On 20/02/2020 Spot Bond					0.00000	101.66906				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
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	101.50067				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total FS6A1 SPOT										0.00	0	0
Total For FS6A1										0.00	0	0
FS6A2 On 20/08/2023 Spot Bond					0.00000	100.98477				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	101.88693				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	101.63612				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	101.33938				0.00	0	0
Total FS7A1 SPOT										0.00	0	0
Total For FS7A1										0.00	0	0
FS7A2 On 20/11/2024 Spot Bond					0.00000	101.38751				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	101.41672				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	101.42532				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	103.26569				0.00	0	0
Total GBL03 SPOT										0.00	0	0
Total For GBL03										0.00	0	0
GBL04 On 05/06/2021 Spot Bond					0.00000	102.31564				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GBL04 SPOT										0.00	0	0
Total For GBL04										0.00	0	0
GBL05 On 07/11/2022 Spot Bond					0.00000	99.83964				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	101.53975				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	101.55800				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	101.67659				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	101.82248				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	101.91363				0.00	0	0
Total GH31D SPOT										0.00	0	0
Total For GH31D										0.00	0	0
GH41U On 25/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total GH41U SPOT										0.00	0	0
Total For GH41U										0.00	0	0
GH5A1 On 25/11/2022 Spot Bond					0.00000	101.49192				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	101.51815				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	101.33277				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	101.38014				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GH5B1 SPOT										0.00	0	0
Total For GH5B1										0.00	0	0
GH5C1 On 25/11/2026 Spot Bond					0.00000	101.70339				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
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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
GRL35 On 12/06/2029 Spot Bond			4.22000	102.75740	4.22000	102.71598				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	103.61317				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	102.63605				0.00	0	0
Total GRT11 SPOT										0.00	0	0
Total For GRT11										0.00	0	0
GRT12 On 24/06/2020 Spot Bond					0.00000	101.19175				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	100.55246				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT13 SPOT										0.00	0	0
Total For GRT13										0.00	0	0
GRT14 On 15/09/2021 Spot Bond					0.00000	102.19088				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	100.52187				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	101.46206				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			7.77500	110.51459	7.77500	110.44552				0.00	0	0
Total GRT17 SPOT										0.00	0	0
Total For GRT17										0.00	0	0
GRT18 On 13/03/2020 Spot Bond					0.00000	101.20489				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	101.99799				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	101.76639				0.00	0	0
Total GRT20 SPOT										0.00	0	0
Total For GRT20										0.00	0	0
GRT21 On 03/04/2024 Spot Bond			9.63000	103.76607	9.63000	103.68609				0.00	0	0
Total GRT21 SPOT										0.00	0	0
Total For GRT21										0.00	0	0
GRT22 On 16/10/2022 Spot Bond					0.00000	100.39056				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	101.68960				0.00	0	2,000,000,000
Total GRT23 SPOT										0.00	0	2,000,000,000
Total For GRT23										0.00	0	2,000,000,000
GRT24 On 09/03/2023 Spot Bond					0.00000	101.77191				0.00	0	0
Total GRT24G SPOT										0.00	0	0
Total For GRT24G										0.00	0	0
GRT25 On 09/03/2025 Spot Bond					0.00000	101.63952				0.00	0	2,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	102.58440				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	100.91453				0.00	0	0
Total GRT27 SPOT										0.00	0	0
Total For GRT27										0.00	0	0
GRT28 On 10/12/2021 Spot Bond					0.00000	101.15916				0.00	0	0
Total GRT28 SPOT										0.00	0	0
Total For GRT28										0.00	0	0
GRT29 On 10/12/2023 Spot Bond					0.00000	101.18732				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	101.63977				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	101.46632				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	100.24255				0.00	0	0
Total GRT32 SPOT										0.00	0	0
Total For GRT32										0.00	0	0
GRT33 On 18/04/2026 Spot Bond					0.00000	100.44205				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	100.57106				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	100.83550				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	100.75787				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	99.99997				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total GRT39 SPOT										0.00	0	0
Total For GRT39										0.00	0	0
GRT40 On 20/11/2022 Spot Bond					0.00000	101.61056				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	101.63805				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	101.68320				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
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	102.32795				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	101.40676				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.47451				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	100.47992				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	100.92073				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	100.80795				0.00	0	0
Total HILB09 SPOT										0.00	0	0
Total For HILB09										0.00	0	0
HILB10 On 17/03/2022 Spot Bond					0.00000	101.22996				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	101.44001				0.00	0	0
Total HILB11 SPOT										0.00	0	0
Total For HILB11										0.00	0	0
HILB12 On 15/03/2024 Spot Bond					0.00000	101.26015				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	102.74400	10.00000	102.66300				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	101.91491				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HPF06 SPOT										0.00	0	0
Total For HPF06										0.00	0	0
HPF11 On 31/03/2023 Spot Bond					0.00000	100.78889				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	100.75947				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	101.02050				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			6.85500	101.46402	6.85500	101.40874				0.00	0	0
Total HWAY20 SPOT										0.00	0	0
Total For HWAY20										0.00	0	0
HWAY2 On 31/07/2020 Spot Bond			100.00000	70.36650	100.00000	69.98058				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			4.30000	289.41684	4.30000	289.29835				0.00	0	0
Total HWAY23 SPOT										0.00	0	0
Total For HWAY23										0.00	0	0
HWAY2 On 07/12/2024 Spot Bond			4.49000	4.49000	4.49000	289.68860				0.00	0	0
Total HWAY24 SPOT										0.00	0	0
Total For HWAY24										0.00	0	0
HWAY3 On 28/02/2033 Spot Bond			4.69000	77.32781	4.69000	94.78113				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			10.95500	87.82845	10.95500	87.75128				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	9.31275	100.00000	9.25071				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			10.96500	87.42615	10.96500	87.34927				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	9.31235	100.00000	9.25032				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total HWAY35/R209 SPOT										0.00	0	0
Total For HWAY35/R209										0.00	0	0
HWF11 On 15/07/2022 Spot Bond					0.00000	100.68026				0.00	0	15,000,000,000
Total HWF11 SPOT										0.00	0	15,000,000,000
Total For HWF11										0.00	0	15,000,000,000
HWF12 On 29/07/2022 Spot Bond					0.00000	100.31094				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	101.47507				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	102.74400	10.00000	102.66300				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			3.65000	135.20437	3.63000	135.28260		745,862,331,330,000.00	204,345,844,200	309,743,495,500		
Total I2025 SPOT								15,862,331,330,000.00	204,345,844,200	309,743,495,500		
Total For I2025								15,862,331,330,000.00	204,345,844,200	309,743,495,500		
I2029 On 31/03/2029 Spot Bond			3.75000	100.74464	3.75000	100.70783		140,586,832,500,000.00	37,489,822,000	239,118,461,000		
Total I2029 SPOT								10,586,832,500,000.00	37,489,822,000	239,118,461,000		
Total For I2029								10,586,832,500,000.00	37,489,822,000	239,118,461,000		
I2033 On 28/02/2033 Spot Bond			3.86000	100.35951	3.86000	100.32161		83,075,760,708,000.00	21,522,217,800	91,528,556,700		
Total I2033 SPOT								13,075,760,708,000.00	21,522,217,800	91,528,556,700		
Total For I2033								13,075,760,708,000.00	21,522,217,800	91,528,556,700		
I2038 On 31/01/2038 Spot Bond			3.88000	115.48427	3.88000	115.44069		250,885,073,432,000.00	64,661,101,400	184,071,749,700		
Total I2038 SPOT								10,885,073,432,000.00	64,661,101,400	184,071,749,700		
Total For I2038								10,885,073,432,000.00	64,661,101,400	184,071,749,700		
I2046 On 31/03/2046 Spot Bond			3.92500	106.96957	3.92500	106.92900		99,964,437,120,000.00	25,468,646,400	114,438,822,600		
Total I2046 SPOT								19,964,437,120,000.00	25,468,646,400	114,438,822,600		
Total For I2046								19,964,437,120,000.00	25,468,646,400	114,438,822,600		
I2050 On 31/12/2050 Spot Bond			3.94000	108.92240	3.94000	108.88075		341,209,512,060,000.00	86,601,399,000	218,238,992,980		
Total I2050 SPOT								11,209,512,060,000.00	86,601,399,000	218,238,992,980		
Total For I2050								11,209,512,060,000.00	86,601,399,000	218,238,992,980		
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		

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IB107U SPOT										0.00	0	0
Total For IB107U										0.00	0	0
IB121U On 28/12/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB121U SPOT										0.00	0	0
Total For IB121U										0.00	0	0
IB122U On 17/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB122U SPOT										0.00	0	0
Total For IB122U										0.00	0	0
IB125U On 27/02/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB125U SPOT										0.00	0	0
Total For IB125U										0.00	0	0
IB126U On 06/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB126U SPOT										0.00	0	0
Total For IB126U										0.00	0	0
IB139U On 23/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IB139U SPOT										0.00	0	0
Total For IB139U										0.00	0	0
IBL02U On 24/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IBL02U SPOT										0.00	0	0
Total For IBL02U										0.00	0	0
IBL100 On 24/05/2020 Spot Bond					0.00000	101.53027				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			7.81000	7.81000	7.81000	104.30554				0.00	0	0
Total IBL101 SPOT										0.00	0	0
Total For IBL101										0.00	0	0
IBL102 On 24/05/2022 Spot Bond					0.00000	101.88133				0.00	0	0
Total IBL102 SPOT										0.00	0	0
Total For IBL102										0.00	0	0
IBL104 On 17/07/2020 Spot Bond			8.70500	8.70500	8.70500	100.33177				0.00	0	0
Total IBL104 SPOT										0.00	0	0
Total For IBL104										0.00	0	0
IBL106 On 06/08/2020 Spot Bond			7.84000	7.84000	7.84000	100.08692				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			4.25000	289.91247	4.25000	289.79495				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL109 SPOT										0.00	0	0
Total For IBL109										0.00	0	0
IBL110 On 07/03/2021 Spot Bond			8.12000	8.12000	8.12000	101.24840				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	101.72894				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	101.57963				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	101.93028				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	101.62410				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	100.95591				0.00	0	0
Total IBL116 SPOT										0.00	0	0
Total For IBL116										0.00	0	0
IBL118 On 24/07/2020 Spot Bond					0.00000	100.14716				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	101.68297				0.00	0	0
Total IBL119 SPOT										0.00	0	0
Total For IBL119										0.00	0	0
IBL120 On 12/10/2020 Spot Bond					0.00000	100.44595				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	101.87335				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	101.76995				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	100.66748				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL127 SPOT										0.00	0	0
Total For IBL127										0.00	0	0
IBL128 On 11/04/2022 Spot Bond					0.00000	100.45573				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	101.57224				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	100.41761				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	99.86510				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	101.88941				0.00	0	0
Total IBL132 SPOT										0.00	0	0
Total For IBL132										0.00	0	0
IBL133 On 12/09/2022 Spot Bond					0.00000	101.12875				0.00	0	0
Total IBL133 SPOT										0.00	0	0
Total For IBL133										0.00	0	0
IBL134 On 17/10/2024 Spot Bond					0.00000	100.31199				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	101.66412				0.00	0	0
Total IBL135 SPOT										0.00	0	0
Total For IBL135										0.00	0	0
IBL136 On 22/11/2021 Spot Bond					0.00000	101.59742				0.00	0	0
Total IBL136 SPOT										0.00	0	0
Total For IBL136										0.00	0	0
IBL137 On 21/01/2025 Spot Bond					0.00000	100.23057				0.00	0	0
Total IBL137 SPOT										0.00	0	0
Total For IBL137										0.00	0	0
IBL138 On 21/01/2026 Spot Bond					0.00000	100.23379				0.00	0	0
Total IBL138 SPOT										0.00	0	0
Total For IBL138										0.00	0	0
IBL36 On 31/01/2022 Spot Bond			3.48000	3.48000	3.48000	159.61361				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total IBL36 SPOT									0.00	0	0
Total For IBL36									0.00	0	0
IBL43/J On 25/11/2020 Spot Bond			10.00000	102.74400	10.00000	102.66300			0.00	0	0
Total IBL43/JIBAR SPOT									0.00	0	0
Total For IBL43/JIBAR									0.00	0	0
IBL50 On 02/08/2020 Spot Bond			7.41000	100.84442	7.41000	100.77496			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			8.45500	110.78089	8.45500	110.70612			0.00	0	0
Total IBL60 SPOT									0.00	0	0
Total For IBL60									0.00	0	0
IBL65 On 29/07/2021 Spot Bond					0.00000	100.35548			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			3.60000	159.30179	3.60000	159.24527			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	102.11307			0.00	0	0
Total IBL75 SPOT									0.00	0	0
Total For IBL75									0.00	0	0
IBL77 On 25/11/2020 Spot Bond					0.00000	102.36560			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			8.54500	105.55593	8.54500	105.48316			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		100,000,000,000,000.00	1,000,000,000	500,000,000	
Total IBL81U SPOT								10,000,000,000,000.00	1,000,000,000	500,000,000	
Total For IBL81U								10,000,000,000,000.00	1,000,000,000	500,000,000	
IBL86 On 20/05/2021 Spot Bond					0.00000	102.69968		0.00	0	0	
Total IBL86 SPOT								0.00	0	0	
Total For IBL86								0.00	0	0	
IBL88 On 20/05/2021 Spot Bond			7.39000	105.65720	7.39000	105.59403		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	43.60091	100.00000	43.31048		0.00	0	0	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IBL88/R208 SPOT										0.00	0	0
Total For IBL88/R208										0.00	0	0
IBL89 On 26/05/2021 Spot Bond					0.00000	101.66952				0.00	0	0
Total IBL89 SPOT										0.00	0	0
Total For IBL89										0.00	0	0
IBL95 On 12/09/2021 Spot Bond					0.00000	102.25820				0.00	0	0
Total IBL95 SPOT										0.00	0	0
Total For IBL95										0.00	0	0
IBL98 On 03/10/2023 Spot Bond					0.00000	102.29761				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	13.26205	100.00000	13.17466				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			7.28500	103.07463	7.28500	103.01419		2,331,200,000,000.00		320,000,000	1,110,000,000	
Total IDCG03 SPOT								2,331,200,000,000.00		320,000,000	1,110,000,000	
Total For IDCG03								2,331,200,000,000.00		320,000,000	1,110,000,000	
IDCG06 On 24/11/2024 Spot Bond			8.83000	104.60882	8.83000	104.53435				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	101.95937				0.00	0	0
Total IDCG07 SPOT										0.00	0	0
Total For IDCG07										0.00	0	0
IDCG08 On 13/05/2030 Spot Bond			9.77500	112.09607	9.77500	112.27593				0.00	0	5,100,000,000
Total IDCG08 SPOT										0.00	0	5,100,000,000
Total For IDCG08										0.00	0	5,100,000,000
IDCG10 On 05/12/2021 Spot Bond					0.00000	101.36585				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			9.43000	108.53297	9.43000	108.45103				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	100.51146				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCG12 SPOT										0.00	0	0
Total For IDCG12										0.00	0	0
IDCG13 On 26/04/2023 Spot Bond					0.00000	100.76713				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	101.79109				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	102.26697				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	103.20089				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	101.96952				0.00	0	0
Total IDCG17 SPOT										0.00	0	0
Total For IDCG17										0.00	0	0
IDCG18 On 12/03/2022 Spot Bond					0.00000	101.14568				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	101.61056				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	100.98053				0.00	0	0
Total IDCG20 SPOT										0.00	0	0
Total For IDCG20										0.00	0	0
IDCG21 On 18/12/2022 Spot Bond					0.00000	101.01622				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	101.09787				0.00	0	124,900,000,000
Total IDCG22 SPOT										0.00	0	124,900,000,000
Total For IDCG22										0.00	0	124,900,000,000
IDCG23 On 29/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			100,000,000,000,000.00	41,000,000,000	77,000,000,000	
Total IDCG23 SPOT									10,000,000,000,000.00	41,000,000,000	77,000,000,000	
Total For IDCG23									10,000,000,000,000.00	41,000,000,000	77,000,000,000	
IDCP07 On 15/12/2022 Spot Bond					0.00000	101.08210				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IDCP07 SPOT										0.00	0	0
Total For IDCP07										0.00	0	0
IDCP1L On 18/05/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IDCP1U SPOT										0.00	0	0
Total For IDCP1U										0.00	0	0
IDCP2L On 05/04/2025 Spot Bond			100.00000	7.32717	100.00000	7.27862				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			8.33000	102.82203	8.33000	102.75327				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			7.55000	104.02568	7.55000	103.96251				0.00	0	0
Total IFC02 SPOT										0.00	0	0
Total For IFC02										0.00	0	0
IN289U On 30/06/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN289U SPOT										0.00	0	0
Total For IN289U										0.00	0	0
IN304U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN304U SPOT										0.00	0	0
Total For IN304U										0.00	0	0
IN306U On 24/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN306U SPOT										0.00	0	0
Total For IN306U										0.00	0	0
IN327U On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN327U SPOT										0.00	0	0
Total For IN327U										0.00	0	0
IN329U On 22/03/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN329U SPOT										0.00	0	0
Total For IN329U										0.00	0	0
IN334U On 22/09/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN334U SPOT										0.00	0	0
Total For IN334U										0.00	0	0
IN342U On 31/03/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN342U SPOT										0.00	0	0
Total For IN342U										0.00	0	0
IN343U On 28/02/2035 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN343U SPOT										0.00	0	0
Total For IN343U										0.00	0	0
IN345U On 31/01/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN345U SPOT										0.00	0	0
Total For IN345U										0.00	0	0
IN347U On 21/12/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN347U SPOT										0.00	0	0
Total For IN347U										0.00	0	0
IN355U On 22/03/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN355U SPOT										0.00	0	0
Total For IN355U										0.00	0	0
IN367U On 22/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN367U SPOT										0.00	0	0
Total For IN367U										0.00	0	0
IN385U On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN385U SPOT										0.00	0	0
Total For IN385U										0.00	0	0
IN395U On 09/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN395U SPOT										0.00	0	0
Total For IN395U										0.00	0	0
IN396U On 11/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN396U SPOT										0.00	0	0
Total For IN396U										0.00	0	0
IN399U On 22/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN399U SPOT										0.00	0	0
Total For IN399U										0.00	0	0
IN403U On 25/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN403U SPOT										0.00	0	0
Total For IN403U										0.00	0	0
IN404U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN404U SPOT										0.00	0	0
Total For IN404U										0.00	0	0
IN405U On 20/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN405U SPOT										0.00	0	0
Total For IN405U										0.00	0	0
IN406U On 01/06/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN406U SPOT										0.00	0	0
Total For IN406U										0.00	0	0
IN407U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN407U SPOT										0.00	0	0
Total For IN407U										0.00	0	0
IN408U On 20/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN408U SPOT										0.00	0	0
Total For IN408U										0.00	0	0
IN409U On 30/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN409U SPOT										0.00	0	0
Total For IN409U										0.00	0	0
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
IN419U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN419U SPOT										0.00	0	0
Total For IN419U										0.00	0	0
IN420U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN420U SPOT										0.00	0	0
Total For IN420U										0.00	0	0
IN421U On 18/06/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN421U SPOT										0.00	0	0
Total For IN421U										0.00	0	0
IN422U On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IN422U SPOT										0.00	0	0
Total For IN422U										0.00	0	0
IN425U On 31/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IN425U SPOT										0.00	0	0
Total For IN425U										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	102.74400	10.00000	102.66300				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	101.47405				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	100.00000				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	99.99993				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	101.58708				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	87.83754				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	100.00000				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	102.61329				0.00	0	0
Total INLV01 SPOT										0.00	0	0
Total For INLV01										0.00	0	0
INLV02 On 20/10/2020 Spot Bond					0.00000	100.93149				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	103.80096				0.00	0	0
Total INLV03 SPOT										0.00	0	0
Total For INLV03										0.00	0	0
INLV04 On 11/02/2021 Spot Bond			9.69000	102.65840	9.69000	108.94620				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total INLV04 SPOT										0.00	0	0
Total For INLV04										0.00	0	0
INLV05 On 22/03/2023 Spot Bond					0.00000	105.85825				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	102.74400	10.00000	102.66300				0.00	0	0
Total IPF01/JIBAR SPOT										0.00	0	0
Total For IPF01/JIBAR										0.00	0	0
IPF13 On 04/12/2020 Spot Bond					0.00000	101.38275				0.00	0	0
Total IPF13 SPOT										0.00	0	0
Total For IPF13										0.00	0	0
IPF15 On 17/12/2020 Spot Bond					0.00000	101.21897				0.00	0	0
Total IPF15 SPOT										0.00	0	0
Total For IPF15										0.00	0	0
IPF16 On 17/12/2021 Spot Bond					0.00000	101.11103				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	100.93983				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	100.95038				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	100.96093				0.00	0	0
Total IPF19 SPOT										0.00	0	0
Total For IPF19										0.00	0	0
IPF20 On 17/03/2020 Spot Bond					0.00000	101.05993				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	101.68103				0.00	0	0
Total IPF21 SPOT										0.00	0	0
Total For IPF21										0.00	0	0
IPF22 On 14/06/2022 Spot Bond					0.00000	101.09869				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	99.89295				0.00	0	0
Total IPF24 SPOT										0.00	0	0
Total For IPF24										0.00	0	0
IPF25 On 15/10/2023 Spot Bond					0.00000	100.42275				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	101.89979				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	101.92171				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	100.84923				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	101.25225				0.00	0	0
Total IPF31 SPOT										0.00	0	0
Total For IPF31										0.00	0	0
IPF32 On 01/07/2026 Spot Bond					0.00000	100.73145				0.00	0	0
Total IPF32 SPOT										0.00	0	0
Total For IPF32										0.00	0	0
IPF33 On 12/12/2024 Spot Bond					0.00000	101.20667				0.00	0	0
Total IPF33 SPOT										0.00	0	0
Total For IPF33										0.00	0	0
IPFC29 On 24/04/2020 Spot Bond					0.00000	100.13450				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IPFC29 SPOT										0.00	0	0
Total For IPFC29										0.00	0	0
IPL8/JIB On 10/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IPL8/JIBAR SPOT										0.00	0	0
Total For IPL8/JIBAR										0.00	0	0
IV017/F On 31/01/2022 Spot Bond			2.75000	100.02251	2.75000	100.00000				0.00	0	0
Total IV017/R212 SPOT										0.00	0	0
Total For IV017/R212										0.00	0	0
IV019 On 31/03/2028 Spot Bond			7.00000	148.31281	7.00000	148.22020				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			5.63000	5.63000	5.63000	123.24940				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			5.63000	5.63000	5.63000	123.24940				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	101.39563				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	103.68151				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			9.59000	102.47645	9.59000	108.61580				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	106.17993				0.00	0	0
Total IV035 SPOT										0.00	0	0
Total For IV035										0.00	0	0
IV036 On 22/07/2021 Spot Bond					0.00000	103.53589				0.00	0	0
Total IV036 SPOT										0.00	0	0
Total For IV036										0.00	0	0
IV038 On 23/09/2021 Spot Bond					0.00000	101.21865				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			5.70000	5.70000	5.70000	152.97046				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV039 SPOT										0.00	0	0
Total For IV039										0.00	0	0
IV040 On 29/09/2021 Spot Bond					0.00000	104.62741				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			9.81500	107.35875	9.81500	107.27400				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	106.32092				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			9.83000	9.83000	9.83000	106.72221				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	99.99972				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			4.40000	156.88287	4.40000	156.81708				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	103.08919				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	101.30058				0.00	0	0
Total IV050 SPOT										0.00	0	0
Total For IV050										0.00	0	0
IV100U On 19/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV100U SPOT										0.00	0	0
Total For IV100U										0.00	0	0
IV115U On 28/06/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV115U SPOT										0.00	0	0
Total For IV115U										0.00	0	0
IV118U On 30/03/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV118U SPOT										0.00	0	0
Total For IV118U										0.00	0	0
IV125U On 07/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IV125U SPOT										0.00	0	0
Total For IV125U										0.00	0	0
IV142U On 30/11/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV142U SPOT										0.00	0	0
Total For IV142U										0.00	0	0
IV164U On 13/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV164U SPOT										0.00	0	0
Total For IV164U										0.00	0	0
IV166U On 02/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV166U SPOT										0.00	0	0
Total For IV166U										0.00	0	0
IV168U On 04/07/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IV168U SPOT										0.00	0	0
Total For IV168U										0.00	0	0
IV19A On 31/03/2028 Spot Bond			5.70000	162.35618	5.70000	162.27150				0.00	0	0
Total IV19A SPOT										0.00	0	0
Total For IV19A										0.00	0	0
IVA980 On 30/01/2020 Spot Bond			6.95000	6.95000	6.95000	6.95000				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			6.95000	6.95000	6.95000	99.82892				0.00	0	0
Total IVA981 SPOT										0.00	0	0
Total For IVA981										0.00	0	0
IVA982 On 13/02/2020 Spot Bond			6.95000	6.95000	6.95000	99.69627				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			6.95000	6.95000	6.95000	99.56396				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			7.00000	7.00000	7.00000	99.29541				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			7.00000	7.00000	7.00000	99.03139				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			7.10000	7.10000	7.10000	98.61880				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVA990 SPOT										0.00	0	0
Total For IVA990										0.00	0	0
IVA991 On 16/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.48655				0.00	0	0
Total IVA991 SPOT										0.00	0	0
Total For IVA991										0.00	0	0
IVA992 On 23/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.35465				0.00	0	0
Total IVA992 SPOT										0.00	0	0
Total For IVA992										0.00	0	0
IVA993 On 30/04/2020 Spot Bond			7.10000	7.10000	7.10000	98.22310				0.00	0	400,000,000
Total IVA993 SPOT										0.00	0	400,000,000
Total For IVA993										0.00	0	400,000,000
IVA994 On 07/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVA994 SPOT										0.00	0	0
Total For IVA994										0.00	0	0
IVC005 On 25/11/2020 Spot Bond			10.00000	102.74400	10.00000	102.66300				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	100.79940				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			7.46000	102.84268	7.46000	102.78063				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	100.96943				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	99.83790				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			8.31000	105.88340	8.31000	105.81277				0.00	0	0
Total IVC094 SPOT										0.00	0	0
Total For IVC094										0.00	0	0
IVC097 On 29/06/2021 Spot Bond					0.00000	100.84268				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	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 IVC102 SPOT										0.00	0	0
Total For IVC102										0.00	0	0
IVC103 On 29/06/2021 Spot Bond					0.00000	100.85563				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	101.32121				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	101.21732				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	100.84700				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	103.04222				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			7.96000	104.19680	7.96000	104.12979				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	101.68188				0.00	0	0
Total IVC111 SPOT										0.00	0	0
Total For IVC111										0.00	0	0
IVC114 On 14/09/2021 Spot Bond					0.00000	101.15353				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	102.55660				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	100.08684				0.00	0	0
Total IVC134 SPOT										0.00	0	0
Total For IVC134										0.00	0	0
IVC135 On 31/07/2020 Spot Bond					0.00000	100.14526				0.00	0	0
Total IVC135 SPOT										0.00	0	0
Total For IVC135										0.00	0	0
IVC136 On 22/08/2021 Spot Bond					0.00000	102.84237				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC136 SPOT										0.00	0	0
Total For IVC136										0.00	0	0
IVC137 On 29/08/2021 Spot Bond					0.00000	101.60673				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	100.48623				0.00	0	0
Total IVC140 SPOT										0.00	0	0
Total For IVC140										0.00	0	0
IVC144 On 03/12/2021 Spot Bond					0.00000	101.41332				0.00	0	0
Total IVC144 SPOT										0.00	0	0
Total For IVC144										0.00	0	0
IVC145 On 06/12/2020 Spot Bond					0.00000	101.29297				0.00	0	0
Total IVC145 SPOT										0.00	0	0
Total For IVC145										0.00	0	0
IVC146 On 03/12/2020 Spot Bond					0.00000	101.36039				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	100.92935				0.00	0	0
Total IVC147 SPOT										0.00	0	0
Total For IVC147										0.00	0	0
IVC148 On 13/12/2021 Spot Bond					0.00000	102.19556				0.00	0	0
Total IVC148 SPOT										0.00	0	0
Total For IVC148										0.00	0	0
IVC149 On 13/12/2021 Spot Bond					0.00000	102.10299				0.00	0	0
Total IVC149 SPOT										0.00	0	0
Total For IVC149										0.00	0	0
IVC152 On 15/12/2024 Spot Bond					0.00000	101.33566				0.00	0	0
Total IVC152 SPOT										0.00	0	0
Total For IVC152										0.00	0	0
IVC153 On 03/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC153 SPOT										0.00	0	0
Total For IVC153										0.00	0	0
IVC154 On 05/02/2021 Spot Bond					0.00000	99.90044				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total IVC155 SPOT										0.00	0	0
Total For IVC155										0.00	0	0
IVC156 On 22/04/2021 Spot Bond					0.00000	100.19759				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	103.39168				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	100.67140				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	100.82591				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	100.59704				0.00	0	0
Total IVC160 SPOT										0.00	0	0
Total For IVC160										0.00	0	0
IVC161 On 09/05/2020 Spot Bond					0.00000	99.81354				0.00	0	0
Total IVC161 SPOT										0.00	0	0
Total For IVC161										0.00	0	0
IVC162 On 21/05/2020 Spot Bond					0.00000	101.71319				0.00	0	0
Total IVC162 SPOT										0.00	0	0
Total For IVC162										0.00	0	0
IVC163 On 17/03/2022 Spot Bond					0.00000	101.12331				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	100.95308				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	100.88970				0.00	0	0
Total IVC167 SPOT										0.00	0	0
Total For IVC167										0.00	0	0
IVC68U On 07/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total IVC68U SPOT										0.00	0	0
Total For IVC68U										0.00	0	0
IVC80U On 27/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	100.52573				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	100.00000				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	101.19452				0.00	0	0
Total JPM002 SPOT										0.00	0	0
Total For JPM002										0.00	0	0
KAP006 On 29/06/2021 Spot Bond					0.00000	100.83836				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			7.66500	106.84349	7.66500	106.77764				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total KAP007 SPOT										0.00	0	0
Total For KAP007										0.00	0	0
KAP007 On 24/05/2020 Spot Bond					0.00000	101.63068				0.00	0	0
Total KAP009 SPOT										0.00	0	0
Total For KAP009										0.00	0	0
KAP009 On 15/09/2020 Spot Bond					0.00000	101.27977				0.00	0	0
Total KAP010 SPOT										0.00	0	0
Total For KAP010										0.00	0	0
KAP010 On 01/12/2022 Spot Bond					0.00000	101.47686				0.00	0	0
Total KAP012 SPOT										0.00	0	0
Total For KAP012										0.00	0	0
KAP012 On 24/05/2022 Spot Bond					0.00000	101.71637				0.00	0	1,000,000,000
Total KAP013 SPOT										0.00	0	1,000,000,000
Total For KAP013										0.00	0	1,000,000,000
KAP013 On 19/07/2024 Spot Bond					0.00000	100.24902				0.00	0	0
Total KAP014 SPOT										0.00	0	0
Total For KAP014										0.00	0	0
KAP014 On 01/11/2024 Spot Bond					0.00000	99.93687				0.00	0	0
Total KAP015 SPOT										0.00	0	0
Total For KAP015										0.00	0	0
KAP015 On 29/04/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	50,000,000,000
Total KAP016 SPOT										0.00	0	50,000,000,000
Total For KAP016										0.00	0	50,000,000,000
KAP016 On 24/10/2022 Spot Bond					0.00000	100.89172				0.00	0	0
Total KAP11 SPOT										0.00	0	0
Total For KAP11										0.00	0	0
KSB009 On 05/08/2020 Spot Bond					0.00000	100.28440				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			9.42000	125.55289	9.42000	125.45768				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	104.24489	9.71000	104.16225				0.00	0	0
Total LBK12U SPOT										0.00	0	0
Total For LBK12U										0.00	0	0
LBK15 On 12/10/2021 Spot Bond					0.00000	103.33652				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 LBK15 SPOT										0.00	0	100,000,000
Total For LBK15										0.00	0	100,000,000
LBK17 On 22/03/2020 Spot Bond					0.00000	101.09854				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	103.90521				0.00	0	0
Total LBK18 SPOT										0.00	0	0
Total For LBK18										0.00	0	0
LBK20 On 08/06/2022 Spot Bond			7.99500	106.19714	7.99500	106.12892				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	101.72260				0.00	600,000,000	600,000,000
Total LBK22 SPOT										0.00	600,000,000	600,000,000
Total For LBK22										0.00	600,000,000	600,000,000
LBK23 On 05/09/2022 Spot Bond					0.00000	103.42505				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			8.31500	110.77062	8.31500	110.69667				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	101.24278				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	102.79132				0.00	0	95,000,000
Total LBK27 SPOT										0.00	0	95,000,000
Total For LBK27										0.00	0	95,000,000
LBK28 On 15/05/2028 Spot Bond			10.28500	103.82522	10.28500	103.73943				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			8.12000	106.10599	8.12000	106.03679				0.00	0	0
Total LBK29 SPOT										0.00	0	0
Total For LBK29										0.00	0	0
LBK30 On 20/09/2021 Spot Bond					0.00000	100.97870				0.00	0	0
Total LBK30 SPOT										0.00	0	0
Total For LBK30										0.00	0	0
LBK31 On 20/09/2023 Spot Bond					0.00000	101.60829				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LBK31 SPOT										0.00	0	0
Total For LBK31										0.00	0	0
LBK32 On 08/11/2023 Spot Bond					0.00000	99.77882				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	101.93176				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	101.15218				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	100.80669				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	100.87283				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			7.04000	105.39068	7.04000	105.33125				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	103.27423				0.00	0	0
Total LGL05 SPOT										0.00	0	0
Total For LGL05										0.00	0	0
LGL06 On 04/10/2022 Spot Bond			8.39500	107.61052	8.39500	107.53800				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	102.65685				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	104.03062				0.00	0	0
Total LGL08 SPOT										0.00	0	0
Total For LGL08										0.00	0	0
LGL09 On 28/08/2024 Spot Bond					0.00000	104.99005				0.00	0	0
Total LGL09 SPOT										0.00	0	0
Total For LGL09										0.00	0	0
LGL10 On 08/10/2025 Spot Bond					0.00000	100.59654				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			50,000,000,000,000.00	500,000,000	250,000,000
Total LHC13U SPOT									50,000,000,000,000.00	500,000,000	250,000,000
Total For LHC13U									50,000,000,000,000.00	500,000,000	250,000,000
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	102.78283			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	102.45893			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	102.76064			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	101.59504			0.00	0	0
Total LHL29 SPOT									0.00	0	0
Total For LHL29									0.00	0	0
LOM02 On 30/01/2024 Spot Bond					0.00000	100.02700			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	101.98627			0.00	0	0
Total LOM03 SPOT									0.00	0	0
Total For LOM03									0.00	0	0
LOM04 On 25/05/2025 Spot Bond					0.00000	102.02278			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	101.64982			0.00	0	0
Total LRFA3 SPOT									0.00	0	0
Total For LRFA3									0.00	0	0
LRFB3 On 20/11/2022 Spot Bond					0.00000	101.68907			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total LRFB3 SPOT										0.00	0	0
Total For LRFB3										0.00	0	0
LRFC3 On 20/11/2022 Spot Bond					0.00000	101.71851				0.00	0	0
Total LRFC3 SPOT										0.00	0	0
Total For LRFC3										0.00	0	0
MAQ17 On 14/02/2020 Spot Bond					0.00000	99.72834				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	99.45752				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	99.26283				0.00	0	0
Total MAQ176 SPOT										0.00	0	0
Total For MAQ176										0.00	0	0
MAQ18 On 06/02/2020 Spot Bond					0.00000	99.89000				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					0.00000	99.76202				0.00	0	0
Total MAQ181 SPOT										0.00	0	0
Total For MAQ181										0.00	0	0
MAQ18 On 14/04/2020 Spot Bond					0.00000	98.56602				0.00	0	0
Total MAQ182 SPOT										0.00	0	0
Total For MAQ182										0.00	0	0
MAQ18 On 21/02/2020 Spot Bond					0.00000	99.61500				0.00	0	0
Total MAQ183 SPOT										0.00	0	0
Total For MAQ183										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	100.89779				0.00	0	0
Total MBF055 SPOT										0.00	0	0
Total For MBF055										0.00	0	0
MBF05 On 28/08/2020 Spot Bond					0.00000	101.71891				0.00	0	6,000,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total 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	101.77837				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	101.61423				0.00	0	0
Total MBF061 SPOT										0.00	0	0
Total For MBF061										0.00	0	0
MBF06: On 07/06/2020 Spot Bond					0.00000	101.13841				0.00	0	800,000,000
Total MBF062 SPOT										0.00	0	800,000,000
Total For MBF062										0.00	0	800,000,000
MBF06: On 07/06/2022 Spot Bond					0.00000	101.25364				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	100.70218				0.00	0	3,500,000,000
Total MBF064 SPOT										0.00	0	3,500,000,000
Total For MBF064										0.00	0	3,500,000,000
MBF06: On 30/09/2022 Spot Bond					0.00000	100.68922				0.00	0	0
Total MBF065 SPOT										0.00	0	0
Total For MBF065										0.00	0	0
MBP03: On 11/04/2020 Spot Bond					0.00000	100.44593				0.00	0	0
Total MBP036 SPOT										0.00	0	0
Total For MBP036										0.00	0	0
MBP03: On 26/05/2020 Spot Bond					0.00000	101.47271				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	99.93910				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	101.48461				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	101.51200				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	100.44253				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MBP041 SPOT										0.00	0	0
Total For MBP041										0.00	0	0
MBP04: On 26/04/2021 Spot Bond					0.00000	100.08116				0.00	0	0
Total MBP042 SPOT										0.00	0	0
Total For MBP042										0.00	0	0
MBP04: On 27/07/2023 Spot Bond					0.00000	100.08177				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	100.79768				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	100.80714				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	101.50288				0.00	0	0
Total MBP046 SPOT										0.00	0	0
Total For MBP046										0.00	0	0
MBP04: On 26/02/2024 Spot Bond					0.00000	101.46359				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	100.79770				0.00	0	0
Total MBP048 SPOT										0.00	0	0
Total For MBP048										0.00	0	0
MBP04: On 27/03/2024 Spot Bond					0.00000	100.80717				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	101.47007				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	116.48644				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			7.39500	106.64265	7.39500	106.57885				0.00	0	400,000,000
Total MMIG02 SPOT										0.00	0	400,000,000
Total For MMIG02										0.00	0	400,000,000
MMIG0: On 01/06/2020 Spot Bond					0.00000	101.98477				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MMIG03 SPOT										0.00	0	0
Total For MMIG03										0.00	0	0
MMIG0 On 12/08/2025 Spot Bond			10.88000	10.88000	10.88000	106.98449				0.00	0	0
Total MMIG04 SPOT										0.00	0	0
Total For MMIG04										0.00	0	0
MMIG0 On 12/08/2022 Spot Bond			8.79500	104.32579	8.79500	109.66740				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	102.50149				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	101.06980				0.00	0	60,000,000
Total MMIG07 SPOT										0.00	0	60,000,000
Total For MMIG07										0.00	0	60,000,000
MML01 On 10/12/2026 Spot Bond					0.00000	101.25221				0.00	0	0
Total MML01 SPOT										0.00	0	0
Total For MML01										0.00	0	0
MML02 On 10/12/2026 Spot Bond			8.96000	103.03722	8.96000	102.96323				0.00	0	0
Total MML02 SPOT										0.00	0	0
Total For MML02										0.00	0	0
MQB00 On 28/08/2023 Spot Bond					0.00000	116.59349				0.00	0	0
Total MQB003 SPOT										0.00	0	0
Total For MQB003										0.00	0	0
MTN06 On 13/07/2020 Spot Bond					0.00000	100.97079				0.00	0	6,500,000,000
Total MTN06 SPOT										0.00	0	6,500,000,000
Total For MTN06										0.00	0	6,500,000,000
MTN07 On 13/07/2022 Spot Bond					0.00000	101.96719				0.00	0	0
Total MTN07 SPOT										0.00	0	0
Total For MTN07										0.00	0	0
MTN08 On 11/10/2020 Spot Bond					0.00000	101.01268				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	101.68693				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	102.72134				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTN10 SPOT										0.00	0	0
Total For MTN10										0.00	0	0
MTN11 On 04/06/2021 Spot Bond					0.00000	101.77997				0.00	0	0
Total MTN11 SPOT										0.00	0	0
Total For MTN11										0.00	0	0
MTN12 On 04/06/2023 Spot Bond					0.00000	102.02993				0.00	500,000,000	500,000,000
Total MTN12 SPOT										0.00	500,000,000	500,000,000
Total For MTN12										0.00	500,000,000	500,000,000
MTN13 On 04/06/2025 Spot Bond					0.00000	101.43310				0.00	0	0
Total MTN13 SPOT										0.00	0	0
Total For MTN13										0.00	0	0
MTN14 On 10/05/2022 Spot Bond					0.00000	99.79055				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	99.78511				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	101.38180				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	101.42093				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
MTN18 On 30/05/2026 Spot Bond					0.00000	101.46647				0.00	0	0
Total MTN18 SPOT										0.00	0	0
Total For MTN18										0.00	0	0
MTN19 On 07/03/2025 Spot Bond					0.00000	101.26803				0.00	0	0
Total MTN19 SPOT										0.00	0	0
Total For MTN19										0.00	0	0
MTN20 On 07/09/2026 Spot Bond					0.00000	101.35384				0.00	998,000,000	499,000,000
Total MTN20 SPOT										0.00	998,000,000	499,000,000
Total For MTN20										0.00	998,000,000	499,000,000
MTNC2 On 10/05/2020 Spot Bond					0.00000	99.84866				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	101.16722				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total MTNC21 SPOT										0.00	0	0
Total For MTNC21										0.00	0	0
MWA1L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA1U SPOT										0.00	0	0
Total For MWA1U										0.00	0	0
MWA2L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA2U SPOT										0.00	0	0
Total For MWA2U										0.00	0	0
MWA3L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA3U SPOT										0.00	0	0
Total For MWA3U										0.00	0	0
MWA4L On 18/07/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total MWA4U SPOT										0.00	0	0
Total For MWA4U										0.00	0	0
MWAR(On 22/02/2021 Spot Bond					0.00000	101.71180				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	101.69279				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	101.69280				0.00	0	0
Total MWAR04 SPOT										0.00	0	0
Total For MWAR04										0.00	0	0
N4A211On 14/08/2020 Spot Bond			100.89771	100.89771	100.89771	100.89771				0.00	0	0
Total N4A211 SPOT										0.00	0	0
Total For N4A211										0.00	0	0
N6B26 On 20/03/2020 Spot Bond					0.00000	101.02860				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	101.11239				0.00	0	0
Total N6C26 SPOT										0.00	0	0
Total For N6C26										0.00	0	0
N6D26 On 21/12/2020 Spot Bond					0.00000	101.12526				0.00	0	0
Total N6D26 SPOT										0.00	0	0
Total For N6D26										0.00	0	0
N6E26 On 22/03/2021 Spot Bond					0.00000	101.06379				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total N6E26 SPOT										0.00	0	0
Total For N6E26										0.00	0	0
N6F26 On 22/03/2021 Spot Bond					0.00000	101.25648				0.00	0	0
Total N6F26 SPOT										0.00	0	0
Total For N6F26										0.00	0	0
N6G26 On 22/03/2021 Spot Bond					0.00000	102.45655				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	100.92874				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	100.97644				0.00	1,200,000,000	600,000,000
Total N7B25 SPOT										0.00	1,200,000,000	600,000,000
Total For N7B25										0.00	1,200,000,000	600,000,000
N7C25 On 20/03/2022 Spot Bond					0.00000	101.14332				0.00	0	0
Total N7C25 SPOT										0.00	0	0
Total For N7C25										0.00	0	0
N7D25 On 20/03/2022 Spot Bond					0.00000	101.28498				0.00	0	0
Total N7D25 SPOT										0.00	0	0
Total For N7D25										0.00	0	0
N7E25 On 20/03/2022 Spot Bond					0.00000	101.41508				0.00	0	0
Total N7E25 SPOT										0.00	0	0
Total For N7E25										0.00	0	0
NAM01 On 19/11/2022 Spot Bond			7.93500	102.50472	7.93500	102.43900				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			6.93000	101.95204	6.93000	101.89557				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			8.39500	105.00788	8.39500	104.93699				0.00	0	0
Total NAM03 SPOT										0.00	0	0
Total For NAM03										0.00	0	0
NAM04 On 01/08/2026 Spot Bond			9.88000	103.02427	9.88000	102.94272				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	100.30682				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBG01G SPOT									0.00	0	0
Total For NBG01G									0.00	0	0
NBG02 On 30/04/2024 Spot Bond					0.00000	100.19977			0.00	0	0
Total NBG02G SPOT									0.00	0	0
Total For NBG02G									0.00	0	0
NBG03 On 30/04/2026 Spot Bond					0.00000	100.02042			0.00	0	0
Total NBG03G SPOT									0.00	0	0
Total For NBG03G									0.00	0	0
NBG04 On 25/10/2022 Spot Bond					0.00000	100.08097			0.00	0	0
Total NBG04G SPOT									0.00	0	0
Total For NBG04G									0.00	0	0
NBG05 On 25/10/2024 Spot Bond					0.00000	100.08234			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			7.13500	103.01462	7.13500	102.95511			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			7.10000	105.93641	7.10000	105.87552			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	103.51030	9.38000	103.43214			0.00	0	0
Total NBK12A/R208 SPOT									0.00	0	0
Total For NBK12A/R208									0.00	0	0
NBK13 On 19/03/2024 Spot Bond			8.19500	108.92472	8.19500	108.85265			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			7.01000	103.97354	7.01000	103.91484			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			7.26000	107.03020	7.26000	106.96799			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			8.09000	109.96911	8.09000	109.89804		12,135,000,000,000.00	1,500,000,000	1,500,000,000	
Total NBK16A SPOT								12,135,000,000,000.00	1,500,000,000	1,500,000,000	
Total For NBK16A								12,135,000,000,000.00	1,500,000,000	1,500,000,000	
NBK17 On 22/04/2026 Spot Bond			8.34000	110.49007	8.34000	110.41610		0.00	0	1,220,000,000	

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 NBK17A SPOT										0.00	0	1,220,000,000
Total For NBK17A										0.00	0	1,220,000,000
NBK18/On 01/06/2020 Spot Bond			7.15500	102.24491	7.15500	102.18618				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			7.79000	105.53097	7.79000	105.46489				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			8.34500	111.53691	8.34500	111.46219				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	101.24289				0.00	0	0
Total NBK20B SPOT										0.00	0	0
Total For NBK20B										0.00	0	0
NBK21/On 21/07/2027 Spot Bond			9.64000	105.55534	9.64000	105.47347				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			7.77500	107.73971	7.77500	107.67200				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			9.15000	108.98556	9.15000	108.90523				0.00	0	0
Total NBK23A SPOT										0.00	0	0
Total For NBK23A										0.00	0	0
NBK23I On 12/02/2020 Spot Bond					0.00000	101.85349				0.00	0	0
Total NBK23B SPOT										0.00	0	0
Total For NBK23B										0.00	0	0
NBK24/On 19/11/2027 Spot Bond			9.13000	112.16250	9.13000	112.07999				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	101.86751				0.00	0	0
Total NBK24B SPOT										0.00	0	0
Total For NBK24B										0.00	0	0
NBK25/On 17/02/2023 Spot Bond			8.09500	8.09500	8.09500	111.63268				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	104.77165				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total NBK25B SPOT									0.00	0	0
Total For NBK25B									0.00	0	0
NBK26/On 10/05/2023 Spot Bond			100.00000	19.22417	100.00000	19.09611			2,750,000,000,000.00	27,500,000	27,500,000
Total NBK26A SPOT									2,750,000,000,000.00	27,500,000	27,500,000
Total For NBK26A									2,750,000,000,000.00	27,500,000	27,500,000
NBK26I On 22/04/2026 Spot Bond					0.00000	103.21893			0.00	0	0
Total NBK26B SPOT									0.00	0	0
Total For NBK26B									0.00	0	0
NBK27/On 10/05/2026 Spot Bond			9.44000	110.52381	9.44000	110.43981			0.00	0	0
Total NBK27A SPOT									0.00	0	0
Total For NBK27A									0.00	0	0
NBK28/On 02/08/2023 Spot Bond			7.73500	106.88317	7.73500	106.81683			340,340,000,000.00	44,000,000	44,000,000
Total NBK28A SPOT									340,340,000,000.00	44,000,000	44,000,000
Total For NBK28A									340,340,000,000.00	44,000,000	44,000,000
NBK28I On 19/11/2020 Spot Bond					0.00000	102.15534			0.00	0	0
Total NBK28B SPOT									0.00	0	0
Total For NBK28B									0.00	0	0
NBK29/On 31/07/2026 Spot Bond			8.88000	107.94922	8.88000	107.87195			0.00	0	0
Total NBK29A SPOT									0.00	0	0
Total For NBK29A									0.00	0	0
NBK30/On 20/02/2024 Spot Bond			7.73000	110.74168	7.73000	110.67322			0.00	0	0
Total NBK30A SPOT									0.00	0	0
Total For NBK30A									0.00	0	0
NBK30I On 18/02/2021 Spot Bond					0.00000	102.61728			0.00	0	0
Total NBK30B SPOT									0.00	0	0
Total For NBK30B									0.00	0	0
NBK31/On 09/11/2023 Spot Bond			7.67500	107.78093	7.67500	107.71406			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	101.80396			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	102.97078			0.00	0	130,500,000
Total NBK34B SPOT									0.00	0	130,500,000
Total For NBK34B									0.00	0	130,500,000
NBK35I On 10/05/2023 Spot Bond					0.00000	103.51151			0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK35B SPOT										0.00	0	0
Total For NBK35B										0.00	0	0
NBK36I On 10/05/2026 Spot Bond					0.00000	106.62996				0.00	0	0
Total NBK36B SPOT										0.00	0	0
Total For NBK36B										0.00	0	0
NBK38I On 02/08/2021 Spot Bond					0.00000	100.95815				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			10.65500	10.65500	10.65500	61.88110				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	104.16853				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	101.66173				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	102.48015				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	103.75933				0.00	6,960,000,000	3,480,000,000
Total NBK43B SPOT										0.00	6,960,000,000	3,480,000,000
Total For NBK43B										0.00	6,960,000,000	3,480,000,000
NBK44I On 15/02/2021 Spot Bond					0.00000	101.95704				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	102.56972				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	102.91351				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	103.59380				0.00	0	0
Total NBK47B SPOT										0.00	0	0
Total For NBK47B										0.00	0	0
NBK48I On 09/11/2021 Spot Bond					0.00000	101.88234				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total NBK48B SPOT										0.00	0	0
Total For NBK48B										0.00	0	0
NBK49I On 09/11/2023 Spot Bond					0.00000	102.31022				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	102.22245				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	101.77302				0.00	1,600,000,000	800,000,000
Total NBK51B SPOT										0.00	1,600,000,000	800,000,000
Total For NBK51B										0.00	1,600,000,000	800,000,000
NBK52I On 21/02/2024 Spot Bond					0.00000	101.64307				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	102.00565				0.00	1,000,000,000	500,000,000
Total NBK53B SPOT										0.00	1,000,000,000	500,000,000
Total For NBK53B										0.00	1,000,000,000	500,000,000
NBK54I On 21/02/2029 Spot Bond					0.00000	101.67036				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	100.53490				0.00	0	0
Total NBK7B SPOT										0.00	0	0
Total For NBK7B										0.00	0	0
NBKB5 On 01/08/2022 Spot Bond					0.00000	99.94079				0.00	2,000,000,000	1,500,000,000
Total NBKB55 SPOT										0.00	2,000,000,000	1,500,000,000
Total For NBKB55										0.00	2,000,000,000	1,500,000,000
NBKB5 On 01/08/2024 Spot Bond					0.00000	99.93963				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	99.93864				0.00	0	0
Total NBKB57 SPOT										0.00	0	0
Total For NBKB57										0.00	0	0
NBKB5 On 01/08/2029 Spot Bond					0.00000	100.26132				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	101.05260				0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
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			9.82500	106.73636	9.82500	106.65201			0.00	0	0
Total NCLN83 SPOT									0.00	0	0
Total For NCLN83									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.04692			0.00	0	0
Total NCLN84 SPOT									0.00	0	0
Total For NCLN84									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond			9.86000	105.98966	9.86000	105.90561			0.00	0	0
Total NCLN85 SPOT									0.00	0	0
Total For NCLN85									0.00	0	0
NCLN8 On 20/03/2024 Spot Bond					0.00000	101.05260			0.00	0	0
Total NCLN87 SPOT									0.00	0	0
Total For NCLN87									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.06157			0.00	0	0
Total NCLN90 SPOT									0.00	0	0
Total For NCLN90									0.00	0	0
NCLN9 On 20/09/2024 Spot Bond					0.00000	101.07292			0.00	0	0
Total NCLN91 SPOT									0.00	0	0
Total For NCLN91									0.00	0	0
NCLN9 On 20/09/2020 Spot Bond					0.00000	101.03052			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	101.65325			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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
Total For NED10U										0.00	0	0
NED11 On 15/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED11U SPOT										0.00	0	0
Total For NED11U										0.00	0	0
NED12 On 22/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NED12U SPOT										0.00	0	0
Total For NED12U										0.00	0	0
NED19 On 01/07/2020 Spot Bond					0.00000	101.83932				0.00	0	0
Total NED19 SPOT										0.00	0	0
Total For NED19										0.00	0	0
NED20 On 01/07/2020 Spot Bond			7.49500	102.50864	7.49500	102.44741				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NEDT1: On 21/05/2021 Spot Bond					0.00000	108.18573				0.00	0	0
Total NEDT1A SPOT										0.00	0	0
Total For NEDT1A										0.00	0	0
NEDT1: On 26/11/2021 Spot Bond					0.00000	108.71098				0.00	0	0
Total NEDT1B SPOT										0.00	0	0
Total For NEDT1B										0.00	0	0
NGL01 On 22/09/2021 Spot Bond					0.00000	104.74745				0.00	0	0
Total NGL01 SPOT										0.00	0	0
Total For NGL01										0.00	0	0
NGL02 On 15/03/2022 Spot Bond					0.00000	105.59640				0.00	0	26,363,580,000
Total NGL02 SPOT										0.00	0	26,363,580,000
Total For NGL02										0.00	0	26,363,580,000
NGL03 On 26/05/2022 Spot Bond					0.00000	101.93082				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	105.29803				0.00	0	0
Total NGL04 SPOT										0.00	0	0
Total For NGL04										0.00	0	0
NGL05 On 26/07/2023 Spot Bond					0.00000	102.28750				0.00	0	0
Total NGL05 SPOT										0.00	0	0
Total For NGL05										0.00	0	0
NGL06 On 01/12/2023 Spot Bond					0.00000	103.01184				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	100.60326				0.00	0	0
Total NGL07 SPOT										0.00	0	0
Total For NGL07										0.00	0	0
NGLT1: On 01/07/2022 Spot Bond					0.00000	106.08517				0.00	0	0
Total NGLT1A SPOT										0.00	0	0
Total For NGLT1A										0.00	0	0
NGLT1: On 20/10/2023 Spot Bond					0.00000	101.30928				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	102.27890				0.00	0	0
Total NGT103 SPOT										0.00	0	0
Total For NGT103										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NGT10 On 15/01/2025 Spot Bond					0.00000	101.49487			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	102.14071			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	102.74400	10.00000	102.66300			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	103.02366	13.50000	102.91280			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	100.46344			0.00	0	0
Total NHM006 SPOT									0.00	0	0
Total For NHM006									0.00	0	0
NHM00 On 16/04/2022 Spot Bond					0.00000	100.48313			0.00	0	0
Total NHM007 SPOT									0.00	0	0
Total For NHM007									0.00	0	0
NHM00 On 26/04/2020 Spot Bond					0.00000	100.09477			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	100.10956			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	101.71280			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	101.95917			0.00	0	0
Total NHM011 SPOT									0.00	0	0
Total For NHM011									0.00	0	0
NHM01 On 13/06/2022 Spot Bond					0.00000	101.44938			0.00	0	0
Total NHM012 SPOT									0.00	0	0
Total For NHM012									0.00	0	0
NHM01 On 09/09/2020 Spot Bond					0.00000	101.36849			0.00	0	0
Total NHM013 SPOT									0.00	0	0
Total For NHM013									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NHM01 On 20/11/2021 Spot Bond					0.00000	101.85576				0.00	0	0
Total NHM014 SPOT										0.00	0	0
Total For NHM014										0.00	0	0
NHM01 On 13/12/2024 Spot Bond					0.00000	101.38952				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			4.85000	4.85000	4.85000	201.76510				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			4.41000	4.41000	4.41000	177.75884				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			4.38500	4.38500	4.38500	130.58980				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			4.60000	4.60000	4.60000	93.97542				0.00	0	0
Total NI29 SPOT										0.00	0	0
Total For NI29										0.00	0	0
NI33 On 28/02/2033 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NI33 SPOT										0.00	0	0
Total For NI33										0.00	0	0
NI38 On 31/01/2038 Spot Bond			4.78000	4.78000	4.78000	101.80018				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			4.49000	4.49000	4.49000	129.95191				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			4.88000	4.88000	4.88000	127.61340				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			4.55000	4.55000	4.55000	175.99818				0.00	0	0
Total NILB14 SPOT										0.00	0	0
Total For NILB14										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NILB15 On 31/03/2028 Spot Bond			5.26000	167.45376	5.26000	167.37233				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			4.74500	102.33901	4.74500	102.29325				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			6.84000	101.40643	6.84000	101.35124				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	100.66182				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	100.88386				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	101.19240				0.00	0	0
Total NN013 SPOT										0.00	0	0
Total For NN013										0.00	0	0
NN014 On 10/09/2024 Spot Bond					0.00000	101.71350				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	100.93870				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	100.82010				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	100.18240				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	113.54070				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	101.95400				0.00	0	0
Total NN022 SPOT										0.00	0	0
Total For NN022										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NN023 On 07/11/2025 Spot Bond					0.00000	102.16130				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
NN028 On 18/05/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN028U SPOT										0.00	0	0
Total For NN028U										0.00	0	0
NN03 On 23/11/2023 Spot Bond					0.00000	101.62342				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	101.71181				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	101.22302				0.00	0	0
Total NN05 SPOT										0.00	0	0
Total For NN05										0.00	0	0
NN06 On 12/03/2026 Spot Bond					0.00000	101.26368				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	104.15520				0.00	0	0
Total NN08 SPOT										0.00	0	0
Total For NN08										0.00	0	0
NN09U On 17/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NN09U SPOT										0.00	0	0
Total For NN09U										0.00	0	0
NNF01 On 19/01/2021 Spot Bond					0.00000	100.29310				0.00	0	0
Total NNF010 SPOT										0.00	0	0
Total For NNF010										0.00	0	0
NNF02 On 01/08/2022 Spot Bond					0.00000	98.00856				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	98.00856				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NNF04 On 05/08/2024 Spot Bond					0.00000	107.22520				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	101.96756				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	107.18780				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	108.06580				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	107.93940				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	100.32680				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			8.47500	8.47500	8.47500	102.57302				0.00	0	0
Total NQ1A10 SPOT										0.00	0	0
Total For NQ1A10										0.00	0	0
NQ1A2 On 22/05/2020 Spot Bond					0.00000	101.68381				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	101.68139				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	101.68337				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	101.61646				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			7.67000	7.67000	7.67000	102.91755				0.00	0	0
Total NQ1B10 SPOT										0.00	0	0
Total For NQ1B10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NQ1B1 On 22/05/2052 Spot Bond					0.00000	101.67768				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	101.75968				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	101.71191				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			7.87000	7.87000	7.87000	102.95489				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	101.75973				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	101.95045				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			7.59000	114.50079	7.59000	114.43051				0.00	0	0
Total NRA022 SPOT										0.00	0	0
Total For NRA022										0.00	0	0
NRA02 On 31/05/2023 Spot Bond			4.38000	184.38795	4.38000	184.31128				0.00	0	0
Total NRA023 SPOT										0.00	0	0
Total For NRA023										0.00	0	0
NRA02 On 30/11/2028 Spot Bond			10.06000	114.75312	10.06000	114.66083				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	14.21616	100.00000	14.12197				0.00	0	0
Total NRA028/R186 SPOT										0.00	0	0
Total For NRA028/R186										0.00	0	0
NSN97 On 15/02/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total NSN97U SPOT										0.00	0	0
Total For NSN97U										0.00	0	0
NTC19 On 27/07/2020 Spot Bond					0.00000	100.51137				0.00	0	0
Total NTC19 SPOT										0.00	0	0
Total For NTC19										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
NTC20 On 27/07/2020 Spot Bond					0.00000	100.27122				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	101.91832				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	102.19944				0.00	0	0
Total NTC22 SPOT										0.00	0	0
Total For NTC22										0.00	0	0
NTC23 On 15/02/2023 Spot Bond					0.00000	102.52119				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	100.77793				0.00	0	0
Total NTC24 SPOT										0.00	0	0
Total For NTC24										0.00	0	0
NTC25 On 07/09/2021 Spot Bond					0.00000	101.48414				0.00	0	0
Total NTC25 SPOT										0.00	0	0
Total For NTC25										0.00	0	0
NTC26 On 07/12/2023 Spot Bond					0.00000	101.31221				0.00	0	0
Total NTC26 SPOT										0.00	0	0
Total For NTC26										0.00	0	0
NTC27 On 12/06/2023 Spot Bond					0.00000	101.15389				0.00	0	0
Total NTC27 SPOT										0.00	0	0
Total For NTC27										0.00	0	0
NTC28 On 12/12/2024 Spot Bond					0.00000	101.16330				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	101.72903				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	101.29777				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			7.53500	7.53500	7.53500	103.85093				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OML06 On 19/03/2022 Spot Bond			8.39500	107.53870	8.39500	107.46584			0.00	0	1,500,000,000
Total OML06 SPOT									0.00	0	1,500,000,000
Total For OML06									0.00	0	1,500,000,000
OML07 On 19/03/2025 Spot Bond			9.98000	107.93628	9.98000	107.84967			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	101.94944			0.00	0	0
Total OML08 SPOT									0.00	0	0
Total For OML08									0.00	0	0
OML09 On 14/09/2022 Spot Bond			8.39500	109.99657	8.39500	109.92205			0.00	0	1,000,000,000
Total OML09 SPOT									0.00	0	1,000,000,000
Total For OML09									0.00	0	1,000,000,000
OML10 On 14/09/2025 Spot Bond			9.88000	110.62096	9.88000	110.53307			0.00	0	920,000,000
Total OML10 SPOT									0.00	0	920,000,000
Total For OML10									0.00	0	920,000,000
OML11 On 11/06/2024 Spot Bond					0.00000	101.53108			0.00	0	0
Total OML11 SPOT									0.00	0	0
Total For OML11									0.00	0	0
PBAJ1U On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAJ1U SPOT									0.00	0	0
Total For PBAJ1U									0.00	0	0
PBAV1U On 01/04/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBAV1U SPOT									0.00	0	0
Total For PBAV1U									0.00	0	0
PBBJ1U On 01/12/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBBJ1U SPOT									0.00	0	0
Total For PBBJ1U									0.00	0	0
PBDJ1U 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
PBGJ1U 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
PBJC1U 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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PBJJ1L On 01/01/2032 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBJJ1U SPOT									0.00	0	0
Total For PBJJ1U									0.00	0	0
PBKJ1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKJ1U SPOT									0.00	0	0
Total For PBKJ1U									0.00	0	0
PBKS1L On 01/09/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKS1U SPOT									0.00	0	0
Total For PBKS1U									0.00	0	0
PBKX1L On 16/12/2030 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBKX1U SPOT									0.00	0	0
Total For PBKX1U									0.00	0	0
PBLS1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLS1U SPOT									0.00	0	0
Total For PBLS1U									0.00	0	0
PBLT1L On 01/07/2031 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBLT1U SPOT									0.00	0	0
Total For PBLT1U									0.00	0	0
PBUC1 On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUC1U SPOT									0.00	0	0
Total For PBUC1U									0.00	0	0
PBUJ1L On 01/01/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBUJ1U SPOT									0.00	0	0
Total For PBUJ1U									0.00	0	0
PBVJ1L On 01/06/2029 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total PBVJ1U SPOT									0.00	0	0
Total For PBVJ1U									0.00	0	0
PMM12 On 25/11/2020 Spot Bond			10.00000	102.74400	10.00000	102.66300			0.00	0	0
Total PMM12/JIBAR SPOT									0.00	0	0
Total For PMM12/JIBAR									0.00	0	0
PMM38 On 12/06/2020 Spot Bond					0.00000	101.22038			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
PMM48 On 28/02/2020 Spot Bond					0.00000	101.49253				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	101.45769				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	101.54468				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	100.57867				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	99.85198				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	101.64978				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	101.71847				0.00	0	0
Total PRE2A3 SPOT										0.00	0	0
Total For PRE2A3										0.00	0	0
PRE2B On 20/02/2022 Spot Bond					0.00000	101.85578				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	101.87540				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	101.89501				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			8.02000	114.16376	8.08000	113.75259			549,755,670,996,000.00	3,435,131,629,800	795,508,090,400	
Total R186 SPOT									19,755,670,996,000.00	435,131,629,800	795,508,090,400	
Total For R186									19,755,670,996,000.00	435,131,629,800	795,508,090,400	
R197 On 07/12/2023 Spot Bond			3.18000	300.76861	3.18000	300.67257			96,170,582,052,000.00	30,242,321,400	65,943,360,700	
Total R197 SPOT									16,170,582,052,000.00	30,242,321,400	65,943,360,700	
Total For R197									16,170,582,052,000.00	30,242,321,400	65,943,360,700	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202 On 07/12/2033 Spot Bond			3.86000	224.32181	3.85000	224.47987			8,196,743,968,000.00	2,123,508,800	304,182,745,700
Total R202 SPOT									8,196,743,968,000.00	2,123,508,800	304,182,745,700
Total For R202									8,196,743,968,000.00	2,123,508,800	304,182,745,700
R2023 On 28/02/2023 Spot Bond			6.74000	106.09065	6.79500	105.87932			582,247,416,178,000.00	1,421,698,429,700	1,497,871,769,000
Total R2023 SPOT									12,247,416,178,000.00	421,698,429,700	497,871,769,000
Total For R2023									12,247,416,178,000.00	421,698,429,700	497,871,769,000
R2030 On 31/01/2030 Spot Bond			9.07500	93.09897	9.07500	93.03090			984,802,074,620,000.00	1,210,446,509,600	1,099,651,551,000
Total R2030 SPOT									14,802,074,620,000.00	210,446,509,600	1,099,651,551,000
Total For R2030									14,802,074,620,000.00	210,446,509,600	1,099,651,551,000
R2032 On 31/03/2032 Spot Bond			9.48500	94.02002	9.48500	93.94863			526,541,970,000,000.00	371,802,000,000	791,690,600,000
Total R2032 SPOT									16,541,970,000,000.00	371,802,000,000	791,690,600,000
Total For R2032									16,541,970,000,000.00	371,802,000,000	791,690,600,000
R2035 On 28/02/2035 Spot Bond			9.83000	96.38462	9.83000	96.30800			124,988,460,000,000.00	521,362,000,000	1,099,196,100,000
Total R2035 SPOT									14,988,460,000,000.00	521,362,000,000	1,099,196,100,000
Total For R2035									14,988,460,000,000.00	521,362,000,000	1,099,196,100,000
R2037 On 31/01/2037 Spot Bond			10.03500	87.66956	10.03500	87.59884			338,150,913,000,000.00	1,229,511,800,000	824,522,914,400
Total R2037 SPOT									18,150,913,000,000.00	229,511,800,000	324,522,914,400
Total For R2037									18,150,913,000,000.00	229,511,800,000	324,522,914,400
R2040 On 31/01/2040 Spot Bond			10.14000	90.38600	10.14000	90.31235			301,934,128,000,000.00	227,015,200,000	809,248,665,900
Total R2040 SPOT									11,934,128,000,000.00	227,015,200,000	309,248,665,900
Total For R2040									11,934,128,000,000.00	227,015,200,000	309,248,665,900
R2044 On 31/01/2044 Spot Bond			10.23000	86.92391	10.23000	86.85246			092,303,982,000,000.00	1,182,043,400,000	1,243,035,600,000
Total R2044 SPOT									12,303,982,000,000.00	182,043,400,000	243,035,600,000
Total For R2044									12,303,982,000,000.00	182,043,400,000	243,035,600,000
R2048 On 28/02/2048 Spot Bond			10.22500	90.21023	10.22500	90.13571			954,457,185,000,000.00	1,462,538,600,000	1,936,574,446,700
Total R2048 SPOT									14,457,185,000,000.00	462,538,600,000	1,936,574,446,700
Total For R2048									14,457,185,000,000.00	462,538,600,000	1,936,574,446,700
R208 On 31/03/2021 Spot Bond			6.58000	102.49829	6.58000	102.44391			076,147,920,000,000.00	315,524,000,000	595,707,241,200
Total R208 SPOT									16,147,920,000,000.00	315,524,000,000	595,707,241,200
Total For R208									16,147,920,000,000.00	315,524,000,000	595,707,241,200
R209 On 31/03/2036 Spot Bond			9.80500	73.60127	9.88500	73.04146			950,751,693,000,000.00	1,218,842,600,000	803,363,873,200
Total R209 SPOT									10,751,693,000,000.00	218,842,600,000	303,363,873,200
Total For R209									10,751,693,000,000.00	218,842,600,000	303,363,873,200
R210 On 31/03/2028 Spot Bond			3.72000	186.80513	3.70000	187.00526			101,297,832,000,000.00	27,230,600,000	54,367,899,300
Total R210 SPOT									11,297,832,000,000.00	27,230,600,000	54,367,899,300
Total For R210									11,297,832,000,000.00	27,230,600,000	54,367,899,300

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212 On 31/01/2022 Spot Bond			2.95000	161.30209	2.95000	161.25337		774,666,560,160,000.00	601,581,884,800	340,752,242,400	
Total R212 SPOT								'4,666,560,160,000.00	601,581,884,800	340,752,242,400	
Total For R212								'4,666,560,160,000.00	601,581,884,800	340,752,242,400	
R213 On 28/02/2031 Spot Bond			9.22000	87.80690	9.27500	87.40447		238,694,861,426,000.00	242,808,553,300	412,298,178,000	
Total R213 SPOT								18,694,861,426,000.00	242,808,553,300	412,298,178,000	
Total For R213								18,694,861,426,000.00	242,808,553,300	412,298,178,000	
R214 On 28/02/2041 Spot Bond			10.08000	71.74842	10.08000	71.68997		052,113,304,080,000.00	898,027,113,500	720,704,059,600	
Total R214 SPOT								52,113,304,080,000.00	898,027,113,500	720,704,059,600	
Total For R214								52,113,304,080,000.00	898,027,113,500	720,704,059,600	
RC001U On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC001U SPOT								0.00	0	0	
Total For RC001U								0.00	0	0	
RC002U On 02/09/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC002U SPOT								0.00	0	0	
Total For RC002U								0.00	0	0	
RC003U On 30/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC003U SPOT								0.00	0	0	
Total For RC003U								0.00	0	0	
RC004U On 03/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC004U SPOT								0.00	0	0	
Total For RC004U								0.00	0	0	
RC005U On 30/06/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000		0.00	0	0	
Total RC005U SPOT								0.00	0	0	
Total For RC005U								0.00	0	0	
RC006U 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	
RC007U 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	
RC008U 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	
RC009U 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	

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RC010\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC010U SPOT										0.00	0	0
Total For RC010U										0.00	0	0
RC011\On 17/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC011U SPOT										0.00	0	0
Total For RC011U										0.00	0	0
RC013\On 04/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC013U SPOT										0.00	0	0
Total For RC013U										0.00	0	0
RC014\On 27/11/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC014U SPOT										0.00	0	0
Total For RC014U										0.00	0	0
RC015\On 12/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RC015U SPOT										0.00	0	0
Total For RC015U										0.00	0	0
RDF02\On 04/12/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF02U SPOT										0.00	0	0
Total For RDF02U										0.00	0	0
RDF06\On 28/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF06U SPOT										0.00	0	0
Total For RDF06U										0.00	0	0
RDF07\On 22/12/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF07U SPOT										0.00	0	0
Total For RDF07U										0.00	0	0
RDF08\On 01/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF08U SPOT										0.00	0	0
Total For RDF08U										0.00	0	0
RDF09\On 21/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF09U SPOT										0.00	0	0
Total For RDF09U										0.00	0	0
RDF10\On 21/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF10U SPOT										0.00	0	0
Total For RDF10U										0.00	0	0
RDF11\On 31/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF11U SPOT										0.00	0	0
Total For RDF11U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDF12 On 31/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF12U SPOT										0.00	0	0
Total For RDF12U										0.00	0	0
RDF13 On 22/08/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF13U SPOT										0.00	0	0
Total For RDF13U										0.00	0	0
RDF14 On 30/08/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF14U SPOT										0.00	0	0
Total For RDF14U										0.00	0	0
RDF15 On 30/08/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF15U SPOT										0.00	0	0
Total For RDF15U										0.00	0	0
RDF16 On 30/08/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF16U SPOT										0.00	0	0
Total For RDF16U										0.00	0	0
RDF17 On 08/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF17U SPOT										0.00	0	0
Total For RDF17U										0.00	0	0
RDF18 On 12/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF18U SPOT										0.00	0	0
Total For RDF18U										0.00	0	0
RDF19 On 30/08/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF19U SPOT										0.00	0	0
Total For RDF19U										0.00	0	0
RDF26 On 22/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RDF26U SPOT										0.00	0	0
Total For RDF26U										0.00	0	0
RDFB0 On 30/09/2021 Spot Bond					0.00000	101.89004				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	101.45230				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	100.93450				0.00	0	0
Total RDFB10 SPOT										0.00	0	0
Total For RDFB10										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RDFB1 On 27/03/2022 Spot Bond					0.00000	101.65150			0.00	0	230,000,000
Total RDFB11 SPOT									0.00	0	230,000,000
Total For RDFB11									0.00	0	230,000,000
RDFB1 On 27/11/2022 Spot Bond					0.00000	102.41456			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	101.50324			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	101.18642			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	101.66399			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	101.92418			0.00	0	0
Total RDFB16 SPOT									0.00	0	0
Total For RDFB16									0.00	0	0
RDFB1 On 11/02/2024 Spot Bond					0.00000	101.93586			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	102.09987			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	100.90929			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	100.93457			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	100.96087			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	100.78824			0.00	0	0
Total RDFB22 SPOT									0.00	0	0
Total For RDFB22									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RDFB2 On 22/08/2022 Spot Bond					0.00000	101.68003				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	101.83423				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	101.50784				0.00	0	0
Total RDFB26 SPOT										0.00	0	0
Total For RDFB26										0.00	0	0
RDFC4 On 04/06/2020 Spot Bond					0.00000	101.45729				0.00	0	500,000,000
Total RDFC48 SPOT										0.00	0	500,000,000
Total For RDFC48										0.00	0	500,000,000
RDFC4 On 29/07/2020 Spot Bond					0.00000	100.03871				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	101.61222				0.00	0	0
Total RDFC50 SPOT										0.00	0	0
Total For RDFC50										0.00	0	0
REB17 On 21/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total REB17U SPOT										0.00	0	0
Total For REB17U										0.00	0	0
RED12 On 12/04/2021 Spot Bond					0.00000	100.62960				0.00	0	0
Total RED121 SPOT										0.00	0	0
Total For RED121										0.00	0	0
RED20 On 05/07/2020 Spot Bond					0.00000	100.95290				0.00	0	0
Total RED205 SPOT										0.00	0	0
Total For RED205										0.00	0	0
RED30 On 16/09/2021 Spot Bond					0.00000	101.42700				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	101.86828				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	101.93363				0.00	0	0
Total RED601 SPOT										0.00	0	0
Total For RED601										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RED60: On 09/03/2022 Spot Bond					0.00000	102.37087				0.00	0	0
Total RED602 SPOT										0.00	0	0
Total For RED602										0.00	0	0
RED70: On 17/04/2022 Spot Bond					0.00000	100.55687				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	100.88590				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	100.60347				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
Total For RES04U										0.00	0	0
RES35 On 25/08/2021 Spot Bond					0.00000	102.17686				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	99.89595				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	100.47010				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	101.41763				0.00	0	0
Total RES41 SPOT										0.00	0	0
Total For RES41										0.00	0	0
RES42I On 02/03/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES42U SPOT										0.00	0	0
Total For RES42U										0.00	0	0
RES44I On 25/05/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES44U SPOT										0.00	0	0
Total For RES44U										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
RES45I On 03/05/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES45U SPOT										0.00	0	0
Total For RES45U										0.00	0	0
RES46I On 10/09/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES46U SPOT										0.00	0	0
Total For RES46U										0.00	0	0
RES47I On 14/10/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total RES47U SPOT										0.00	0	0
Total For RES47U										0.00	0	0
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			7.34500	105.83266	7.34500	105.77011				0.00	0	6,037,500,300
Total RW21 SPOT										0.00	0	6,037,500,300
Total For RW21										0.00	0	6,037,500,300
RW23 On 10/12/2023 Spot Bond			8.44500	104.84766	8.44500	104.77660				0.00	0	179,077,900
Total RW23 SPOT										0.00	0	179,077,900
Total For RW23										0.00	0	179,077,900
RW28 On 10/12/2028 Spot Bond			10.89500	97.87828	10.89500	97.79320				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	102.74400	10.00000	102.66300				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	101.02169				0.00	0	0
Total SBK18 SPOT										0.00	0	0
Total For SBK18										0.00	0	0
SBK22 On 28/05/2020 Spot Bond					0.00000	102.58672				0.00	0	25,084,690,000
Total SBK22 SPOT										0.00	0	25,084,690,000
Total For SBK22										0.00	0	25,084,690,000
SBK23 On 28/05/2022 Spot Bond			8.11500	109.24377	8.11500	109.17218				0.00	0	2,030,000,000
Total SBK23 SPOT										0.00	0	2,030,000,000
Total For SBK23										0.00	0	2,030,000,000
SBK24 On 19/10/2020 Spot Bond					0.00000	101.96709				0.00	0	700,000,000
Total SBK24 SPOT										0.00	0	700,000,000
Total For SBK24										0.00	0	700,000,000

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
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	103.44336				0.00	0	0
Total SBK25 SPOT										0.00	0	0
Total For SBK25										0.00	0	0
SBK26 On 25/04/2021 Spot Bond			7.76500	108.49406	7.76500	108.42633				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	99.99989				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	101.94094				0.00	0	0
Total SBS18 SPOT										0.00	0	0
Total For SBS18										0.00	0	0
SBS19 On 23/06/2021 Spot Bond			7.22000	104.98878	7.22000	104.92777				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			8.33000	110.46410	8.33000	110.38982				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	106.33794				0.00	0	0
Total SBS21 SPOT										0.00	0	0
Total For SBS21										0.00	0	0
SBS27 On 20/02/2024 Spot Bond			7.62500	113.17153	7.62500	113.10251				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			8.51000	100.06740	8.51000	99.99870				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			8.60000	107.75752	8.60000	107.68317				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			8.58000	109.48390	8.58000	109.40812				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS36 On 29/01/2020 Spot Bond					0.00000	0.00000				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			7.21000	99.90133	7.21000	99.96051				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			8.15000	103.91189	8.15000	103.84350				0.00	0	1,500,000,000
Total SBS38 SPOT										0.00	0	1,500,000,000
Total For SBS38										0.00	0	1,500,000,000
SBS39 On 29/01/2030 Spot Bond			9.27500	102.92391	9.27500	102.84704				0.00	0	0
Total SBS39 SPOT										0.00	0	0
Total For SBS39										0.00	0	0
SBS4 On 16/11/2021 Spot Bond			7.39500	103.82617	7.39500	103.76404				0.00	0	580,000,000
Total SBS4 SPOT										0.00	0	580,000,000
Total For SBS4										0.00	0	580,000,000
SBS40 On 12/11/2020 Spot Bond					0.00000	102.31364				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			7.50000	108.35749	7.50000	108.29176				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			8.30000	112.96099	8.30000	112.88530				0.00	0	0
Total SBS42 SPOT										0.00	0	0
Total For SBS42										0.00	0	0
SBS43 On 12/11/2027 Spot Bond			8.53000	115.25936	8.53000	115.18004				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	102.46979				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			7.51000	113.34838	7.51000	113.28028				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	103.78536				0.00	0	0
Total SBS47 SPOT										0.00	0	0
Total For SBS47										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS48 On 31/01/2020 Spot Bond					0.00000	100.00000				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	100.88504				0.00	0	1,500,000,000
Total SBS49 SPOT										0.00	0	1,500,000,000
Total For SBS49										0.00	0	1,500,000,000
SBS50 On 31/01/2022 Spot Bond			7.50500	103.62279	7.50500	103.55989				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			8.97500	8.97500	8.97500	102.63970				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	103.20382				0.00	1,000,000,000	1,000,000,000
Total SBS52 SPOT										0.00	1,000,000,000	1,000,000,000
Total For SBS52										0.00	1,000,000,000	1,000,000,000
SBS53 On 03/05/2027 Spot Bond					0.00000	103.33604				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	101.42092				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	102.41615				0.00	23,124,000,000	7,708,000,000
Total SBS55 SPOT										0.00	23,124,000,000	7,708,000,000
Total For SBS55										0.00	23,124,000,000	7,708,000,000
SBS56 On 12/06/2022 Spot Bond			7.39000	104.59576	7.39000	104.53356				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	102.74527				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	104.53694				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	100.79657				0.00	0	0
Total SBS59 SPOT										0.00	0	0
Total For SBS59										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBS60 On 18/01/2023 Spot Bond					0.00000	101.19621				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	100.51285				0.00	0	0
Total SBS62 SPOT										0.00	0	0
Total For SBS62										0.00	0	0
SBS63 On 31/01/2026 Spot Bond					0.00000	100.23628				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	100.87447				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	101.73966				0.00	0	0
Total SBS65 SPOT										0.00	0	0
Total For SBS65										0.00	0	0
SBS66 On 26/06/2022 Spot Bond					0.00000	100.80688				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	101.62126				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	101.54742				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	101.43578				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			4.08000	291.60538	4.08000	291.49113				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			4.80000	4.80000	4.80000	202.83262				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	106.53592				0.00	0	0
Total SBT101 SPOT										0.00	0	0
Total For SBT101										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SBT102 On 30/09/2022 Spot Bond					0.00000	107.28537				0.00	600,000,000	300,000,000
Total SBT102 SPOT										0.00	600,000,000	300,000,000
Total For SBT102										0.00	600,000,000	300,000,000
SBT103 On 31/03/2024 Spot Bond					0.00000	103.00549				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	106.55831				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	102.49169				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			8.84500	106.68073	8.84500	106.60507				0.00	0	0
Total SBT203 SPOT										0.00	0	0
Total For SBT203										0.00	0	0
SBT204 On 16/04/2024 Spot Bond					0.00000	100.42917				0.00	0	0
Total SBT204 SPOT										0.00	0	0
Total For SBT204										0.00	0	0
SBT206 On 31/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			490,000,000,000,000.00	424,900,000,000	200,000,000,000	
Total SBT206 SPOT									10,000,000,000,000.00	424,900,000,000	200,000,000,000	
Total For SBT206									10,000,000,000,000.00	424,900,000,000	200,000,000,000	
SGI004 On 20/01/2021 Spot Bond					0.00000	100.73995				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	100.75248				0.00	0	0
Total SGI005 SPOT										0.00	0	0
Total For SGI005										0.00	0	0
SGI006 On 11/07/2022 Spot Bond					0.00000	98.40791				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	102.74400	10.00000	102.66300				0.00	0	0
Total SHS11U/JIBAR SPOT										0.00	0	0
Total For SHS11U/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
SLI4 On 15/08/2021 Spot Bond					0.00000	103.14292				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	101.87203				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	101.77110				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	101.82371				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	102.11410				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	101.92456				0.00	0	0
Total SLRB2 SPOT										0.00	0	0
Total For SLRB2										0.00	0	0
SLRB3 On 15/11/2020 Spot Bond					0.00000	101.92868				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	101.93929				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	101.83427				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	102.11783				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	102.01901				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	102.06535				0.00	0	0
Total SLRC4 SPOT										0.00	0	0
Total For SLRC4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SLRC5 On 15/08/2022 Spot Bond					0.00000	100.63805				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	101.55893				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			8.49500	112.61997	8.49500	112.54319				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	102.30983				0.00	0	0
Total SNT04 SPOT										0.00	0	0
Total For SNT04										0.00	0	0
SOLB0 On 12/08/2022 Spot Bond					0.00000	101.79112				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	102.04291				0.00	0	0
Total SPDA10 SPOT										0.00	0	0
Total For SPDA10										0.00	0	0
SPDA11 On 21/08/2020 Spot Bond					0.00000	101.82665				0.00	0	0
Total SPDA11 SPOT										0.00	0	0
Total For SPDA11										0.00	0	0
SPDA12 On 21/08/2022 Spot Bond					0.00000	102.63851				0.00	0	0
Total SPDA12 SPOT										0.00	0	0
Total For SPDA12										0.00	0	0
SPDA13 On 21/08/2024 Spot Bond					0.00000	101.62406				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	101.68785				0.00	0	0
Total SPDA8 SPOT										0.00	0	0
Total For SPDA8										0.00	0	0
SPG004 On 27/09/2023 Spot Bond					0.00000	100.88749				0.00	0	0
Total SPG004 SPOT										0.00	0	0
Total For SPG004										0.00	0	0
SPG005 On 15/03/2024 Spot Bond					0.00000	101.09248				0.00	0	0
Total SPG005 SPOT										0.00	0	0
Total For SPG005										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SPG001 On 18/06/2022 Spot Bond					0.00000	101.18524				0.00	0	0
Total SPG006 SPOT										0.00	0	0
Total For SPG006										0.00	0	0
SPG007 On 18/06/2024 Spot Bond					0.00000	101.05794				0.00	0	0
Total SPG007 SPOT										0.00	0	0
Total For SPG007										0.00	0	0
SPG008 On 15/10/2022 Spot Bond					0.00000	100.48343				0.00	0	0
Total SPG008 SPOT										0.00	0	0
Total For SPG008										0.00	0	0
SPG009 On 15/10/2024 Spot Bond					0.00000	100.41889				0.00	0	0
Total SPG009 SPOT										0.00	0	0
Total For SPG009										0.00	0	0
SPGC01 On 15/10/2020 Spot Bond					0.00000	100.09206				0.00	0	0
Total SPGC01 SPOT										0.00	0	0
Total For SPGC01										0.00	0	0
SS039L On 18/01/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS039U SPOT										0.00	0	0
Total For SS039U										0.00	0	0
SS044L On 16/07/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS044U SPOT										0.00	0	0
Total For SS044U										0.00	0	0
SS046L On 15/08/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total SS046U SPOT										0.00	0	0
Total For SS046U										0.00	0	0
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
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			7.23500	102.54616	7.23500	102.48608				0.00	0	0
Total SSA06 SPOT										0.00	0	0
Total For SSA06										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN00: On 31/03/2021 Spot Bond			7.46000	101.53801	7.46000	101.47707				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			7.46000	101.53801	7.46000	101.47707				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			5.04500	5.04500	5.04500	126.63845				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			9.58000	105.79865	9.58000	105.71754				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			11.14500	77.00992	11.14500	76.94074				0.00	0	0
Total SSN021 SPOT										0.00	0	0
Total For SSN021										0.00	0	0
SSN02: On 07/12/2023 Spot Bond					0.00000	101.49097				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	101.10243				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	101.47023				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	101.80402				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	101.56337				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	100.12823				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	100.47494				0.00	0	0
Total SSN040 SPOT										0.00	0	0
Total For SSN040										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SSN04: On 13/10/2023 Spot Bond			8.19500	108.00995	8.19500	107.93887			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			4.68000	103.26223	4.68000	103.21660			0.00	0	0
Total SSN043 SPOT									0.00	0	0
Total For SSN043									0.00	0	0
SSN04: On 09/02/2027 Spot Bond					0.00000	98.22865			0.00	0	0
Total SSN044 SPOT									0.00	0	0
Total For SSN044									0.00	0	0
SSN04: On 30/04/2027 Spot Bond					0.00000	100.00000			0.00	0	0
Total SSN046 SPOT									0.00	0	0
Total For SSN046									0.00	0	0
SSN04: On 05/04/2027 Spot Bond					0.00000	100.52491			0.00	0	0
Total SSN047 SPOT									0.00	0	0
Total For SSN047									0.00	0	0
SSN05: On 08/12/2023 Spot Bond			4.21000	4.21000	4.21000	290.19299			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	100.79546			0.00	0	0
Total SSN051 SPOT									0.00	0	0
Total For SSN051									0.00	0	0
SSN05: On 26/10/2020 Spot Bond					0.00000	100.18856			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			5.94200	103.98579	5.94200	103.93590			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	100.08848			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	99.93557			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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN05(On 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	100.58357				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			4.92000	4.92000	4.92000	171.44077				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			4.43000	4.43000	4.43000	130.31600				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			4.78000	4.78000	4.78000	101.80018				0.00	0	0
Total SSN063 SPOT										0.00	0	0
Total For SSN063										0.00	0	0
SSN06(On 31/03/2029 Spot Bond			4.59000	4.59000	4.59000	94.05162				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			4.88000	4.88000	4.88000	171.92686				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	101.55870				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	101.53955				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	101.49244				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	101.11568				0.00	0	0
Total SSN073 SPOT										0.00	0	0
Total For SSN073										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN07: On 15/06/2023 Spot Bond					0.00000	101.09860				0.00	0	0
Total SSN074 SPOT										0.00	0	0
Total For SSN074										0.00	0	0
SSN07: On 15/06/2028 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN075 SPOT										0.00	0	0
Total For SSN075										0.00	0	0
SSN07: On 15/06/2023 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN076 SPOT										0.00	0	0
Total For SSN076										0.00	0	0
SSN07: On 19/06/2023 Spot Bond					0.00000	101.06685				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	100.48128				0.00	0	0
Total SSN078 SPOT										0.00	0	0
Total For SSN078										0.00	0	0
SSN07: On 31/07/2021 Spot Bond					0.00000	98.17500				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	100.05667				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	101.60697				0.00	0	0
Total SSN081 SPOT										0.00	0	0
Total For SSN081										0.00	0	0
SSN08: On 12/09/2025 Spot Bond					0.00000	101.28387				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	99.89030				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			4.72500	4.72500	4.72500	204.44679				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

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
SSN08 On 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	100.48579				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	99.61823				0.00	0	0
Total SSN089 SPOT										0.00	0	0
Total For SSN089										0.00	0	0
SSN09 On 19/09/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN090 SPOT										0.00	0	0
Total For SSN090										0.00	0	0
SSN09 On 11/10/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN091 SPOT										0.00	0	0
Total For SSN091										0.00	0	0
SSN09 On 02/11/2020 Spot Bond					0.00000	100.00000				0.00	0	0
Total SSN092 SPOT										0.00	0	0
Total For SSN092										0.00	0	0
SSN09 On 31/01/2030 Spot Bond					0.00000	99.99983				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			9.10000	102.64225	9.10000	102.56741				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	101.72868				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			7.34000	106.32974	7.34000	106.26727				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	101.70711				0.00	0	0
Total T13A15 SPOT										0.00	0	0
Total For T13A15										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
T13A16 On 21/08/2020 Spot Bond			7.44000	106.15854	7.44000	106.09534			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	101.70545			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			7.39000	105.62754	7.39000	105.56507			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	101.68031			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	101.68593			0.00	0	0
Total T14A11 SPOT									0.00	0	0
Total For T14A11									0.00	0	0
T14A12 On 21/11/2021 Spot Bond			8.55000	102.81715	8.55000	102.74622			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	101.56015			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	101.51947			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	101.51861			0.00	0	0
Total T16OM1 SPOT									0.00	0	0
Total For T16OM1									0.00	0	0
TFS136 On 06/07/2020 Spot Bond					0.00000	101.03794			0.00	0	0
Total TFS136 SPOT									0.00	0	0
Total For TFS136									0.00	0	0
TFS142 On 28/10/2021 Spot Bond					0.00000	100.00627			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	101.02620			0.00	0	0
Total TFS144 SPOT									0.00	0	0
Total For TFS144									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS14€ On 20/03/2022 Spot Bond					0.00000	100.99572				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	100.60995				0.00	0	0
Total TFS147 SPOT										0.00	0	0
Total For TFS147										0.00	0	0
TFS14€ On 12/10/2022 Spot Bond					0.00000	101.22828				0.00	0	0
Total TFS148 SPOT										0.00	0	0
Total For TFS148										0.00	0	0
TFS14€ On 31/10/2021 Spot Bond					0.00000	99.99992				0.00	0	0
Total TFS149 SPOT										0.00	0	0
Total For TFS149										0.00	0	0
TFS151 On 30/11/2020 Spot Bond					0.00000	101.32783				0.00	0	0
Total TFS151 SPOT										0.00	0	0
Total For TFS151										0.00	0	0
TFS15€ On 06/07/2021 Spot Bond					0.00000	100.74649				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	100.86693				0.00	0	0
Total TFS154 SPOT										0.00	0	0
Total For TFS154										0.00	0	0
TFS15€ On 03/09/2021 Spot Bond					0.00000	101.32278				0.00	0	0
Total TFS155 SPOT										0.00	0	0
Total For TFS155										0.00	0	0
TFS15€ On 03/09/2023 Spot Bond					0.00000	101.50762				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	101.63243				0.00	0	0
Total TFS157 SPOT										0.00	0	0
Total For TFS157										0.00	0	0
TFS15€ On 20/03/2022 Spot Bond					0.00000	100.95852				0.00	0	0
Total TFS158 SPOT										0.00	0	0
Total For TFS158										0.00	0	0
TFS15€ On 20/03/2024 Spot Bond					0.00000	100.95599				0.00	0	0
Total TFS159 SPOT										0.00	0	0
Total For TFS159										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TFS16C On 25/04/2020 Spot Bond					0.00000	100.13247				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	101.41775				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	101.44425				0.00	0	0
Total TFS162 SPOT										0.00	0	0
Total For TFS162										0.00	0	0
TFS163 On 22/10/2022 Spot Bond					0.00000	100.23518				0.00	1,020,000,000	910,000,000
Total TFS163 SPOT										0.00	1,020,000,000	910,000,000
Total For TFS163										0.00	1,020,000,000	910,000,000
TFS164 On 22/10/2024 Spot Bond					0.00000	100.19025				0.00	0	0
Total TFS164 SPOT										0.00	0	0
Total For TFS164										0.00	0	0
TH10A7 On 18/10/2038 Spot Bond					0.00000	0.00000				0.00	0	0
Total TH10A7 SPOT										0.00	0	0
Total For TH10A7										0.00	0	0
TH13A3 On 21/08/2020 Spot Bond					0.00000	101.76694				0.00	0	0
Total TH13A3 SPOT										0.00	0	0
Total For TH13A3										0.00	0	0
TH13A4 On 21/08/2020 Spot Bond			7.54000	105.13635	7.54000	105.07294				0.00	0	0
Total TH13A4 SPOT										0.00	0	0
Total For TH13A4										0.00	0	0
TH13A7 On 21/08/2020 Spot Bond					0.00000	102.02505				0.00	0	0
Total TH13A7 SPOT										0.00	0	0
Total For TH13A7										0.00	0	0
TH13A8 On 21/08/2020 Spot Bond			7.43000	105.49847	7.43000	105.43575				0.00	0	0
Total TH13A8 SPOT										0.00	0	0
Total For TH13A8										0.00	0	0
TH13B1 On 21/08/2020 Spot Bond					0.00000	101.77320				0.00	0	0
Total TH13B1 SPOT										0.00	0	0
Total For TH13B1										0.00	0	0
TH13B2 On 21/08/2020 Spot Bond					0.00000	101.77513				0.00	0	0
Total TH13B2 SPOT										0.00	0	0
Total For TH13B2										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH13B: On 21/08/2020 Spot Bond					0.00000	101.83125				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	101.77451				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	101.76739				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	101.90864				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	101.92412				0.00	0	0
Total TH13C2 SPOT										0.00	0	0
Total For TH13C2										0.00	0	0
TH13C: On 21/08/2020 Spot Bond					0.00000	101.92799				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	101.96667				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	102.01503				0.00	0	0
Total TH13C5 SPOT										0.00	0	0
Total For TH13C5										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.54647				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	102.54647				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	102.60440				0.00	0	0
Total TH13D3 SPOT										0.00	0	0
Total For TH13D3										0.00	0	0
TH13D: On 21/08/2020 Spot Bond					0.00000	102.57544				0.00	0	0
Total TH13D4 SPOT										0.00	0	0
Total For TH13D4										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH13D! On 21/08/2020 Spot Bond					0.00000	102.58509			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	101.71302			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			7.19000	106.85212	7.19000	106.78992			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	102.80516			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			7.35000	105.19020	7.35000	105.12764			0.00	0	0
Total TH14A8 SPOT									0.00	0	0
Total For TH14A8									0.00	0	0
TH14B! On 21/11/2021 Spot Bond					0.00000	101.83101			0.00	0	0
Total TH14B1 SPOT									0.00	0	0
Total For TH14B1									0.00	0	0
TH14B! On 21/11/2021 Spot Bond					0.00000	102.10582			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	101.74977			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	102.75570			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	102.88557			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	101.86581			0.00	0	0
Total TH14C3 SPOT									0.00	0	0
Total For TH14C3									0.00	0	0
TH14D! On 21/11/2021 Spot Bond					0.00000	102.50715			0.00	0	0
Total TH14D1 SPOT									0.00	0	0
Total For TH14D1									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH14D: On 21/11/2021 Spot Bond					0.00000	104.56166				0.00	0	0
Total TH14D2 SPOT										0.00	0	0
Total For TH14D2										0.00	0	0
TH14D: On 21/11/2021 Spot Bond					0.00000	104.03469				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	101.62783				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	101.66665				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	101.88749				0.00	0	0
Total TH15A3 SPOT										0.00	0	0
Total For TH15A3										0.00	0	0
TH15A: On 21/11/2020 Spot Bond					0.00000	101.80395				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	101.50554				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	101.60074				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	101.62020				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	101.70923				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	101.69374				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	102.30106				0.00	0	0
Total TH15B3 SPOT										0.00	0	0
Total For TH15B3										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
TH15C: On 21/11/2022 Spot Bond					0.00000	101.80016				0.00	0	0
Total TH15C1 SPOT										0.00	0	0
Total For TH15C1										0.00	0	0
TH15C: On 21/11/2022 Spot Bond					0.00000	102.26890				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	101.75373				0.00	0	0
Total TH15C3 SPOT										0.00	0	0
Total For TH15C3										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	104.15670				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	102.86407				0.00	0	0
Total TH15D2 SPOT										0.00	0	0
Total For TH15D2										0.00	0	0
TH15D: On 21/11/2022 Spot Bond					0.00000	102.16558				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	101.59115				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	101.62793				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	103.82190	8.49000	103.75154				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	101.67438				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	101.73436				0.00	0	0
Total TH16C1 SPOT										0.00	0	0
Total For TH16C1										0.00	0	0
TH16D: On 21/08/2024 Spot Bond					0.00000	102.15009				0.00	0	0
Total TH16D1 SPOT										0.00	0	0
Total For TH16D1										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TL20 On 22/02/2020 Spot Bond			7.18000	7.18000	7.18000	99.54511			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	95.05208	100.00000	94.31525			0.00	0	0
TL20/R: On 25/11/2020 Spot Bond			10.00000	102.74400	10.00000	102.66300			0.00	0	0
Total TL20/R207 SPOT									0.00	0	0
Total For TL20/R207									0.00	0	0
TL21U On 09/12/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total TL21U SPOT									0.00	0	0
Total For TL21U									0.00	0	0
TL22 On 04/03/2021 Spot Bond					0.00000	101.34027			0.00	0	0
Total TL22 SPOT									0.00	0	0
Total For TL22									0.00	0	0
TL23 On 05/09/2022 Spot Bond					0.00000	101.35661			0.00	0	0
Total TL23 SPOT									0.00	0	0
Total For TL23									0.00	0	0
TL24 On 05/09/2022 Spot Bond			7.88500	106.39205	7.88500	106.32425			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			8.49500	107.99377	8.49500	107.91975			0.00	0	0
Total TL25 SPOT									0.00	0	0
Total For TL25									0.00	0	0
TL26 On 25/11/2024 Spot Bond					0.00000	102.62593			0.00	0	0
Total TL26 SPOT									0.00	0	0
Total For TL26									0.00	0	0
TL27 On 24/04/2023 Spot Bond					0.00000	101.23441			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			9.16000	103.04991	9.16000	102.97428			0.00	0	0
Total TL28 SPOT									0.00	0	0
Total For TL28									0.00	0	0
TL29 On 24/04/2025 Spot Bond					0.00000	100.16005			0.00	0	0
Total TL29 SPOT									0.00	0	0
Total For TL29									0.00	0	0
TL30 On 10/06/2024 Spot Bond					0.00000	101.21133			0.00	0	0
Total TL30 SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Total For TL30									0.00	0	0
TL31 On 10/06/2026 Spot Bond					0.00000	101.24096			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	99.78637			0.00	0	0
Total TL32 SPOT									0.00	0	0
Total For TL32									0.00	0	0
TLC08 On 27/03/2020 Spot Bond					0.00000	100.77749			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	100.98300			0.00	0	6,000,000,000
Total TLC09 SPOT									0.00	0	6,000,000,000
Total For TLC09									0.00	0	6,000,000,000
TN20 On 17/09/2020 Spot Bond			7.32500	105.87778	7.32500	105.81502		14,701,275,000,000.00	2,007,000,000	9,905,700,000	
Total TN20 SPOT								14,701,275,000,000.00	2,007,000,000	9,905,700,000	
Total For TN20								14,701,275,000,000.00	2,007,000,000	9,905,700,000	
TN20/R On 17/09/2020 Spot Bond			100.00000	68.52726	100.00000	68.07079		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	43.59349	100.00000	43.30310		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			8.15500	111.02438	8.15500	110.95127		115,801,000,000.00	14,200,000	12,172,238,000	
Total TN23 SPOT								115,801,000,000.00	14,200,000	12,172,238,000	
Total For TN23								115,801,000,000.00	14,200,000	12,172,238,000	
TN23/R On 06/11/2023 Spot Bond			100.00000	17.41214	100.00000	17.29616		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			9.52000	104.24350	9.52000	104.16450		0.00	0	24,513,029,600	
Total TN25 SPOT								0.00	0	24,513,029,600	
Total For TN25								0.00	0	24,513,029,600	
TN25/R On 19/08/2025 Spot Bond			100.00000	14.76635	100.00000	14.66906		0.00	0	0	
Total TN25/R186 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 TN25/R186										0.00	0	0
TN27 On 14/11/2027 Spot Bond			9.68000	97.75968	9.68000	97.68354				0.00	0	3,700,000,000
Total TN27 SPOT										0.00	0	3,700,000,000
Total For TN27										0.00	0	3,700,000,000
TN27/R On 14/11/2027 Spot Bond			100.00000	10.82620	100.00000	10.75408				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			10.67500	102.22552	10.67500	102.13842				0.00	0	4,932,000,000
Total TN30 SPOT										0.00	0	4,932,000,000
Total For TN30										0.00	0	4,932,000,000
TN30/R On 09/10/2030 Spot Bond			8.00000	121.06184	8.00000	120.98403				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			11.74000	95.76512	11.74000	95.67560				0.00	0	3,500,000,000
Total TN40 SPOT										0.00	0	3,500,000,000
Total For TN40										0.00	0	3,500,000,000
TN40/R On 09/10/2040 Spot Bond			10.75000	103.40395	10.75000	103.31524				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	102.74400	10.00000	102.66300				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			7.50000	103.24618	7.50000	103.18355				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			7.69000	102.94819	7.69000	102.88453				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			7.49000	7.49000	7.49000	103.07150				0.00	0	0
Total TRA2A6 SPOT										0.00	0	0
Total For TRA2A6										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.18404				0.00	0	0
Total TRA2B1 SPOT										0.00	0	0
Total For TRA2B1										0.00	0	0
TRA2B On 14/12/2020 Spot Bond					0.00000	101.21451				0.00	0	0
Total TRA2B2 SPOT										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For TRA2B2										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	102.58853				0.00	0	0
Total TRA2C1 SPOT										0.00	0	0
Total For TRA2C1										0.00	0	0
TRA2C On 14/12/2020 Spot Bond					0.00000	101.39111				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	101.70704				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	101.70704				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	101.79968				0.00	0	0
Total TRA3A2 SPOT										0.00	0	0
Total For TRA3A2										0.00	0	0
TRA3A On 14/11/2022 Spot Bond					0.00000	101.84666				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			7.90500	104.74483	7.90500	104.67793				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	101.78904				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	101.82962				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	102.15323				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	102.10853				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	100.43139				0.00	0	1,656,162,560
Total TRA4A1 SPOT										0.00	0	1,656,162,560

Contract 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 TRA4A1										0.00	0	1,656,162,560
TRA4A: On 13/04/2022 Spot Bond					0.00000	100.45997				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	100.47331				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			8.19500	105.45520	8.19500	106.34861				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	100.43137				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	100.45997				0.00	0	0
Total TRA4A6 SPOT										0.00	0	0
Total For TRA4A6										0.00	0	0
TRA4A: On 13/04/2024 Spot Bond					0.00000	100.47331				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	102.48124	8.62000	102.56888				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	100.52392				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	100.52392				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

Contract 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 TRQ13U										0.00	0	0
TRQ14 On 15/05/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TRQ14U SPOT										0.00	0	0
Total For TRQ14U										0.00	0	0
TSE03 On 31/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSE03U SPOT										0.00	0	0
Total For TSE03U										0.00	0	0
TSG01 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG01U SPOT										0.00	0	0
Total For TSG01U										0.00	0	0
TSG02 On 30/11/2022 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG02U SPOT										0.00	0	0
Total For TSG02U										0.00	0	0
TSG03 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG03U SPOT										0.00	0	0
Total For TSG03U										0.00	0	0
TSG04 On 30/11/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG04U SPOT										0.00	0	0
Total For TSG04U										0.00	0	0
TSG05 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG05U SPOT										0.00	0	0
Total For TSG05U										0.00	0	0
TSG06 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG06U SPOT										0.00	0	0
Total For TSG06U										0.00	0	0
TSG07 On 30/11/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG07U SPOT										0.00	0	0
Total For TSG07U										0.00	0	0
TSG08 On 30/11/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total TSG08U SPOT										0.00	0	0
Total For TSG08U										0.00	0	0
TSP22 On 19/03/2020 Spot Bond					0.00000	98.45019				0.00	0	0
Total TSP228 SPOT										0.00	0	0
Total For TSP228										0.00	0	0
TSP23 On 09/04/2020 Spot Bond					0.00000	98.54183				0.00	0	0
Total TSP230 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 TSP230										0.00	0	0
TSP230 On 07/05/2020 Spot Bond					0.00000	97.94783				0.00	0	0
Total TSP232 SPOT										0.00	0	0
Total For TSP232										0.00	0	0
TSP232 On 09/07/2020 Spot Bond					0.00000	96.74463				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	99.73903				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	99.47277				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	99.18655				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	98.62663				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	94.96414				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	97.92510				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	94.19937				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	99.99979				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	99.99959				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	100.95123				0.00	0	0
Total TU1D11 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 TU1D11									0.00	0	0
TUHF0: On 24/10/2024 Spot Bond					0.00000	100.17893			0.00	0	0
Total TUHF02 SPOT									0.00	0	0
Total For TUHF02									0.00	0	0
TWC31 On 29/01/2020 Spot Bond					0.00000	0.00000			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	101.57134			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	101.31458			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	101.25448			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	101.15809			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	100.47737			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					0.00000	100.41770			0.00	0	400,000,000
Total TWC325 SPOT									0.00	0	400,000,000
Total For TWC325									0.00	0	400,000,000
TWC32 On 20/04/2020 Spot Bond					0.00000	100.21253			0.00	0	0
Total TWC326 SPOT									0.00	0	0
Total For TWC326									0.00	0	0
TWC32 On 24/04/2020 Spot Bond					0.00000	100.07702			0.00	0	0
Total TWC327 SPOT									0.00	0	0
Total For TWC327									0.00	0	0
TWC32 On 29/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000		270,000,000,000,000.00	42,700,000,000	34,400,000,000	
Total TWC328 SPOT								70,000,000,000,000.00	42,700,000,000	34,400,000,000	
Total For TWC328								70,000,000,000,000.00	42,700,000,000	34,400,000,000	
UG21 On 02/03/2021 Spot Bond			7.67000	107.58949	7.67000	107.52277		0.00	0	1,876,200,000	
Total UG21 SPOT								0.00	0	1,876,200,000	

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 UG21									0.00	0	1,876,200,000
UG26 On 09/03/2026 Spot Bond			9.98000	110.51265	9.98000	110.42398			0.00	0	0
Total UG26 SPOT									0.00	0	0
Total For UG26									0.00	0	0
VCJA11 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
VCJA21 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
VCJA31 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
VCJA41 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
VCJA51 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
VCJA61 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
VCJA71 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
VCJA81 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
VCJA91 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
VCJB11 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
VCJB21 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VCJB2U SPOT									0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	MTM Price	Previous MTM Yield	Previous MTM Price	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
Total For VCJB2U										0.00	0	0
VCJB3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB3U SPOT										0.00	0	0
Total For VCJB3U										0.00	0	0
VCJB4I 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
VCJB5I 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
VCJB6I 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
VCJB7I 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
VCJB8I 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
VCJB9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCJB9U SPOT										0.00	0	0
Total For VCJB9U										0.00	0	0
VCPA1I On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA1U SPOT										0.00	0	0
Total For VCPA1U										0.00	0	0
VCPA2I On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA2U SPOT										0.00	0	0
Total For VCPA2U										0.00	0	0
VCPA3I On 20/01/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA3U SPOT										0.00	0	0
Total For VCPA3U										0.00	0	0
VCPA4I On 20/04/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA4U SPOT										0.00	0	0
Total For VCPA4U										0.00	0	0
VCPA5I On 20/07/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA5U SPOT										0.00	0	0

Contract 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 VCPA5U										0.00	0	0
VCPA6I On 20/10/2026 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA6U SPOT										0.00	0	0
Total For VCPA6U										0.00	0	0
VCPA7I On 20/01/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA7U SPOT										0.00	0	0
Total For VCPA7U										0.00	0	0
VCPA8I On 20/04/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA8U SPOT										0.00	0	0
Total For VCPA8U										0.00	0	0
VCPA9I On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPA9U SPOT										0.00	0	0
Total For VCPA9U										0.00	0	0
VCPB1 On 20/07/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB1U SPOT										0.00	0	0
Total For VCPB1U										0.00	0	0
VCPB2 On 20/10/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB2U SPOT										0.00	0	0
Total For VCPB2U										0.00	0	0
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

Contract 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 VCPB8U										0.00	0	0
VCPB9 On 20/07/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VCPB9U SPOT										0.00	0	0
Total For VCPB9U										0.00	0	0
VJA03L On 20/10/2023 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA03U SPOT										0.00	0	0
Total For VJA03U										0.00	0	0
VJA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA04U SPOT										0.00	0	0
Total For VJA04U										0.00	0	0
VJA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA05U SPOT										0.00	0	0
Total For VJA05U										0.00	0	0
VJA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA06U SPOT										0.00	0	0
Total For VJA06U										0.00	0	0
VJA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA07U SPOT										0.00	0	0
Total For VJA07U										0.00	0	0
VJA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA08U SPOT										0.00	0	0
Total For VJA08U										0.00	0	0
VJA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA09U SPOT										0.00	0	0
Total For VJA09U										0.00	0	0
VJA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA10U SPOT										0.00	0	0
Total For VJA10U										0.00	0	0
VJA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VJA11U SPOT										0.00	0	0
Total For VJA11U										0.00	0	0
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

Contract 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 VJB04U									0.00	0	0
VJB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB05U SPOT									0.00	0	0
Total For VJB05U									0.00	0	0
VJB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB06U SPOT									0.00	0	0
Total For VJB06U									0.00	0	0
VJB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB07U SPOT									0.00	0	0
Total For VJB07U									0.00	0	0
VJB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB08U SPOT									0.00	0	0
Total For VJB08U									0.00	0	0
VJB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB09U SPOT									0.00	0	0
Total For VJB09U									0.00	0	0
VJB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB10U SPOT									0.00	0	0
Total For VJB10U									0.00	0	0
VJB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000			0.00	0	0
Total VJB11U SPOT									0.00	0	0
Total For VJB11U									0.00	0	0
VKE07 On 08/06/2020 Spot Bond					0.00000	101.26079			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	100.78945			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	100.59111			0.00	0	0
Total VKE10 SPOT									0.00	0	0
Total For VKE10									0.00	0	0
VKE11 On 20/04/2023 Spot Bond					0.00000	100.25343			0.00	0	0
Total VKE11 SPOT									0.00	0	0
Total For VKE11									0.00	0	0
VKE12 On 03/05/2021 Spot Bond					0.00000	100.29227			0.00	0	0
Total VKE12 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 VKE12										0.00	0	0
VKE13 On 27/08/2021 Spot Bond					0.00000	101.95571				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	101.68680				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
Total VPA03U SPOT										0.00	0	0
Total For VPA03U										0.00	0	0
VPA04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA04U SPOT										0.00	0	0
Total For VPA04U										0.00	0	0
VPA05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA05U SPOT										0.00	0	0
Total For VPA05U										0.00	0	0
VPA06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA06U SPOT										0.00	0	0
Total For VPA06U										0.00	0	0
VPA07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA07U SPOT										0.00	0	0
Total For VPA07U										0.00	0	0
VPA08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA08U SPOT										0.00	0	0
Total For VPA08U										0.00	0	0
VPA09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA09U SPOT										0.00	0	0
Total For VPA09U										0.00	0	0
VPA10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA10U SPOT										0.00	0	0
Total For VPA10U										0.00	0	0
VPA11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPA11U SPOT										0.00	0	0
Total For VPA11U										0.00	0	0
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

Contract 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 VPB03U										0.00	0	0
VPB04L On 20/01/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB04U SPOT										0.00	0	0
Total For VPB04U										0.00	0	0
VPB05L On 20/04/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB05U SPOT										0.00	0	0
Total For VPB05U										0.00	0	0
VPB06L On 20/07/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB06U SPOT										0.00	0	0
Total For VPB06U										0.00	0	0
VPB07L On 20/10/2024 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB07U SPOT										0.00	0	0
Total For VPB07U										0.00	0	0
VPB08L On 20/01/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB08U SPOT										0.00	0	0
Total For VPB08U										0.00	0	0
VPB09L On 20/04/2025 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB09U SPOT										0.00	0	0
Total For VPB09U										0.00	0	0
VPB10L On 20/10/2027 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB10U SPOT										0.00	0	0
Total For VPB10U										0.00	0	0
VPB11L On 20/01/2028 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VPB11U SPOT										0.00	0	0
Total For VPB11U										0.00	0	0
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
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

Contract 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 VR863U										0.00	0	0
VR864L On 20/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR864U SPOT										0.00	0	0
Total For VR864U										0.00	0	0
VR865L On 27/01/2021 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR865U SPOT										0.00	0	0
Total For VR865U										0.00	0	0
VR866L On 28/04/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total VR866U SPOT										0.00	0	0
Total For VR866U										0.00	0	0
WHL01 On 10/10/2020 Spot Bond					0.00000	101.00242				0.00	0	1,000,000,000
Total WHL01 SPOT										0.00	0	1,000,000,000
Total For WHL01										0.00	0	1,000,000,000
WHL01 On 27/10/2020 Spot Bond			100.00000	100.00000	100.00000	100.00000				0.00	0	0
Total WHL01U SPOT										0.00	0	0
Total For WHL01U										0.00	0	0
WHL02 On 02/10/2021 Spot Bond					0.00000	101.08529				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	101.78952				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

Contract 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 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			6.43000	102.42498	6.43000	102.37195			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			6.71500	104.47198	6.71500	104.41513			0.00	0	0
Total WSP5 SPOT									0.00	0	0
Total For WSP5									0.00	0	0
WSP5/f On 28/05/2021 Spot Bond			100.00000	41.75228	100.00000	41.47416			0.00	0	0
Total WSP5/R203 SPOT									0.00	0	0
Total For WSP5/R203									0.00	0	0
Total for SPOT									1.79e+0175,405,922,367,483	562,539,740,215	
Total for SPOT :									1.79e+017	405,922,367,483	562,539,740,215
Total Futures									1.79e+017	405,922,656,087	562,540,926,505
Total Options									0.00	0	321,098
Grand Total:									1.79e+017	405,922,656,087	562,541,247,603